



Daily MTM Report

Daily summary for 12/08/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.93000	7.94500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.95000	7.96500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.41000	8.53500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86500	8.99000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.48000	8.60500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.90000	9.02500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.91500	9.05500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.51500	8.64000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.01500	9.14000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.01500	9.14000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.44000	8.56500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/09/2009 Currency Future			8.12560	8.20420		21.54	43,195,689.60	5,316	259,619.00
\$ / R On 14/09/2009 Currency Future	7.85	Call		437.00000	376	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put		83.00000	100	21.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		220.00000	182	22.18	0.00	0	110.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		215.00000	256	22.18	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		98.00000	80	24.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		494.00000	554	24.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Call		302.00000	250	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.05	Put		148.00000	174	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		639.00000	570	22.29	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		35.00000	44	22.29	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		273.00000	223	21.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		169.00000	197	21.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		401.00000	342	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		97.00000	116	21.84	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		475.00000	412	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		71.00000	86	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		366.00000	309	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		112.00000	134	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		366.00000	309	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		112.00000	134	21.76	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		773.00000	701	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		19.00000	25	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		514.00000	449	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		60.00000	74	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		199.00000	164	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		245.00000	289	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		728.00000	656	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		23.00000	30	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		245.00000	201	21.86	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		191.00000	226	21.86	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		180.00000	148	22.81	0.00	0	2,054.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		276.00000	323	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		80.00000	65	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		576.00000	639	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.35	Call			163.00000	134	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put			309.00000	358	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			148.00000	120	23.45	0.00	0	25.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			343.00000	395	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			334.00000	278	21.69	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			129.00000	153	21.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			49.00000	39	26.96	0.00	0	200.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			795.00000	864	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			133.00000	109	23.77	0.00	0	140.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			379.00000	433	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			121.00000	98	24.09	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			416.00000	472	24.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			962.00000	886	22.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			8.00000	11	22.82	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			73.00000	59	25.69	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			619.00000	683	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			133.00000	109	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			379.00000	433	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			89.00000	72	25.05	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			535.00000	596	25.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			66.00000	53	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			662.00000	727	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			80.00000	65	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			576.00000	639	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			109.00000	88	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			455.00000	513	24.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			54.00000	43	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			750.00000	818	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			40.00000	32	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			886.00000	957	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			30.00000	25	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,026.00000	1,099	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			25.00000	20	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,121.00000	1,195	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			21.00000	17	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,217.00000	1,292	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			23.00000	19	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,169.00000	1,243	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			14.00000	11	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,460.00000	1,535	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			3.00000	2	33.09	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,198.00000	2,276	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			10.00000	8	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,606.00000	1,682	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			6.00000	4	32.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,852.00000	1,929	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		9.00000	7	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,655.00000	1,731	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		13.00000	10	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,509.00000	1,584	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		11.00000	9	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,557.00000	1,633	31.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		8.00000	6	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,704.00000	1,781	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		8.00000	6	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,704.00000	1,781	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		4.00000	3	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,050.00000	2,127	32.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		3.00000	2	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,099.00000	2,177	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		3.00000	2	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,149.00000	2,227	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		3.00000	2	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,149.00000	2,227	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		2.00000	2	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,298.00000	2,376	33.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		1.00000	1	33.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,497.00000	2,575	33.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		1.00000	1	34.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,747.00000	2,825	34.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		0.00000	0	44.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,796.00000	4,874	44.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		1.00000	1	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,647.00000	2,725	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		1.00000	1	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,597.00000	2,675	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		1.00000	1	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,547.00000	2,625	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		2.00000	2	33.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,248.00000	2,326	33.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		4.00000	3	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,000.00000	2,077	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		2.00000	1	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,398.00000	2,476	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		2.00000	1	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,447.00000	2,526	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		5.00000	4	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,901.00000	1,978	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		7.00000	5	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,753.00000	1,830	31.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.15	Call			5.00000	3	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,950.00000	2,028	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	1	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,348.00000	2,426	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			2.00000	1	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,398.00000	2,476	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1.00000	1	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,647.00000	2,725	34.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			2.00000	1	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,348.00000	2,426	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			3.00000	2	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,099.00000	2,177	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			4.00000	3	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,000.00000	2,077	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			7.00000	5	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,802.00000	1,879	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,096.00000	3,175	35.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			15.00000	12	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,411.00000	1,487	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			13.00000	10	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,509.00000	1,584	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			10.00000	8	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,606.00000	1,682	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			3.00000	2	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,198.00000	2,276	33.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			16.00000	13	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,362.00000	1,438	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			14.00000	11	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,460.00000	1,535	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			18.00000	15	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,314.00000	1,389	30.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			5.00000	4	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,901.00000	1,978	32.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	34.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,697.00000	2,775	34.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			1.00000	1	34.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,797.00000	2,875	34.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			5.00000	3	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,950.00000	2,028	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	0	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,846.00000	2,925	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	0	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,946.00000	3,025	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1.00000	1	34.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,597.00000	2,675	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			1.00000	0	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,846.00000	2,925	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	0	35.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,046.00000	3,125	35.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1.00000	1	34.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,697.00000	2,775	34.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	0	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,896.00000	2,975	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			6.00000	4	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,852.00000	1,929	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			1.00000	0	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,896.00000	2,975	34.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	0	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,996.00000	3,075	35.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			2.00000	1	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,447.00000	2,526	33.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			1.00000	0	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,946.00000	3,025	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	0	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,146.00000	3,225	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			33.00000	27	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			979.00000	1,051	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			19.00000	16	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,265.00000	1,340	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			16.00000	13	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,362.00000	1,438	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			37.00000	30	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			933.00000	1,004	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			21.00000	17	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,217.00000	1,292	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			28.00000	22	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,074.00000	1,147	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			19.00000	16	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,265.00000	1,340	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			9.00000	7	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,655.00000	1,731	31.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			7.00000	5	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,753.00000	1,830	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			30.00000	25	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,026.00000	1,099	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			15.00000	12	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,411.00000	1,487	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			40.00000	32	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			886.00000	957	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call			44.00000	36	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			840.00000	910	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			37.00000	30	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			933.00000	1,004	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,804.00000	4,726	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,304.00000	3,226	36.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	36.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,805.00000	1,726	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			0.00000	0	41.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,196.00000	4,275	41.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	0	49.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,696.00000	5,774	49.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,196.00000	7,274	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,004.00000	4,926	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,504.00000	3,426	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	38.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,005.00000	1,926	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			554.00000	488	22.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			50.00000	62	22.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			0.00000	0	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,996.00000	4,075	40.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			0.00000	0	48.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,496.00000	5,574	48.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,996.00000	7,074	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,054.00000	4,976	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,554.00000	3,476	38.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	38.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,055.00000	1,976	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			596.00000	528	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			42.00000	53	22.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			0.00000	0	39.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,946.00000	4,025	39.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	0	48.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,446.00000	5,524	48.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,946.00000	7,024	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			60.00000	48	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.85	Put		705.00000	772	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		23.00000	19	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,169.00000	1,243	29.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,307.00000	1,229	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		3.00000	3	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		819.00000	746	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		15.00000	20	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,506.00000	1,427	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		2.00000	2	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,010.00000	934	22.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		6.00000	8	22.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,556.00000	1,477	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		1.00000	2	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,059.00000	982	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		5.00000	7	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,605.00000	1,527	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		1.00000	1	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,109.00000	1,031	23.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		4.00000	5	23.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,396.00000	3,475	37.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		0.00000	0	42.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,396.00000	4,474	42.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	0	37.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,496.00000	3,575	37.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	0	42.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,496.00000	4,574	42.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,456.00000	1,378	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		2.00000	2	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	0	37.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,546.00000	3,625	37.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		0.00000	0	42.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,546.00000	4,624	42.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,406.00000	1,328	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		2.00000	2	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		914.00000	839	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		10.00000	13	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		475.00000	412	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		71.00000	86	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	0	38.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,596.00000	3,675	38.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	0	43.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,596.00000	4,674	43.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	0	37.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,446.00000	3,525	37.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	0	42.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,446.00000	4,524	42.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,705.00000	1,627	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			1.00000	1	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,208.00000	1,129	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			3.00000	4	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	0	36.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,296.00000	3,375	36.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	0	41.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,296.00000	4,374	41.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,755.00000	1,676	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			1.00000	1	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,257.00000	1,179	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	3	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	0	36.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,246.00000	3,325	36.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	0	41.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,246.00000	4,324	41.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,905.00000	1,826	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			1.00000	1	30.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			0.00000	0	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,096.00000	4,175	40.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,955.00000	1,876	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			1.00000	1	31.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			0.00000	0	40.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,046.00000	4,125	40.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,855.00000	1,776	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			1.00000	1	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,357.00000	1,278	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			2.00000	3	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			866.00000	792	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			12.00000	16	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	0	40.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,146.00000	4,225	40.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Call			2,304.00000	2,226	33.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.90	Put			0.00000	0	33.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Call			0.00000	0	38.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.90	Put			3,696.00000	3,775	38.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Call			2,354.00000	2,276	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.85	Put			0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			60.00000	48	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			705.00000	772	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Call			0.00000	0	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.85	Put			3,646.00000	3,725	38.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.85	Call			4,354.00000	4,276	42.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	3.85	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Call			3,354.00000	3,276	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.85	Put			0.00000	0	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	0	49.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.85	Put			5,646.00000	5,724	49.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Call			4,254.00000	4,176	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.95	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Call			3,254.00000	3,176	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.95	Put			0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Call			2,254.00000	2,176	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,257.00000	1,179	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			3.00000	3	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	0	50.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.95	Put			5,746.00000	5,824	50.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Call			4,204.00000	4,126	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.00	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Call			3,204.00000	3,126	36.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.00	Put			0.00000	0	36.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Call			2,204.00000	2,126	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.00	Put			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	0	50.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.00	Put			5,796.00000	5,874	50.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Call			4,104.00000	4,026	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.10	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Call			3,104.00000	3,026	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.10	Put			0.00000	0	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Call			2,104.00000	2,026	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.10	Put			5,896.00000	5,974	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Call			3,954.00000	3,876	41.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.25	Put			0.00000	0	41.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Call			2,954.00000	2,876	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.25	Put			0.00000	0	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.25	Put			6,046.00000	6,124	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Call			3,904.00000	3,826	41.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.30	Put			0.00000	0	41.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Call			2,904.00000	2,826	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.30	Put			0.00000	0	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.30	Put			6,096.00000	6,174	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Call			3,804.00000	3,726	40.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.40	Put			0.00000	0	40.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.40	Call			2,804.00000	2,726	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.40	Put			0.00000	0	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Call			0.00000	0	36.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.40	Put			3,196.00000	3,275	36.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	0	43.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.90	Put			4,696.00000	4,774	43.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.40	Put			6,196.00000	6,274	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Call			3,854.00000	3,776	40.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.35	Put			0.00000	0	40.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Call			2,854.00000	2,776	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.35	Put			0.00000	0	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	0	43.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.85	Put			4,646.00000	4,724	43.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.35	Put			6,146.00000	6,224	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Call			4,004.00000	3,926	42.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.20	Put			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Call			3,004.00000	2,926	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.20	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.20	Put			5,996.00000	6,074	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Call			4,304.00000	4,226	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.90	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Call			4,404.00000	4,326	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.80	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Call			3,404.00000	3,326	37.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.80	Put			0.00000	0	37.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Call			2,404.00000	2,326	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.80	Put			0.00000	0	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,406.00000	1,328	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			2.00000	2	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	0	49.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.80	Put			5,596.00000	5,674	49.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Call			4,454.00000	4,376	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.75	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Call			3,454.00000	3,376	37.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.75	Put			0.00000	0	37.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Call			2,454.00000	2,376	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.75	Put			0.00000	0	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	0	48.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.75	Put			5,546.00000	5,624	48.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Call			4,154.00000	4,076	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.05	Put			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.05	Call			3,154.00000	3,076	35.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	5.05	Put			0.00000	0	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Call			2,154.00000	2,076	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.05	Put			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Call			1,158.00000	1,080	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.05	Put			4.00000	4	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	0	41.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.55	Put			4,346.00000	4,424	41.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	0	50.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.05	Put			5,846.00000	5,924	50.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Call			4,054.00000	3,976	42.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.15	Put			0.00000	0	42.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Call			3,054.00000	2,976	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	5.15	Put			0.00000	0	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	0	50.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	14.15	Put			5,946.00000	6,024	50.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.26820		8.34940		21.59	8,268.20	1	84,765.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			796.00000	734	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			147.00000	166	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			469.00000	423	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			370.00000	405	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			423.00000	385	21.99	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			424.00000	467	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			195.00000	177	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,046.00000	1,109	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			494.00000	447	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			345.00000	378	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			494.00000	447	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			345.00000	378	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			15.00000	13	36.43	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,665.00000	4,745	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			574.00000	522	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			275.00000	304	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			71.00000	64	30.46	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,271.00000	2,346	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			24.00000	22	35.45	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,974.00000	4,053	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			663.00000	607	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			214.00000	239	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			112.00000	103	28.19	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,662.00000	1,734	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			603.00000	549	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			253.00000	281	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			546.00000	496	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			297.00000	328	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			574.00000	522	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.05	Put		275.00000	304	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,066.00000	995	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		66.00000	77	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		695.00000	637	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		196.00000	219	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		278.00000	253	23.79	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		729.00000	784	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		633.00000	577	21.14	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		233.00000	259	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		305.00000	277	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		656.00000	709	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		520.00000	471	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		320.00000	353	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		446.00000	404	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		396.00000	436	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		404.00000	367	22.19	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		454.00000	499	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		367.00000	334	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		518.00000	566	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		351.00000	318	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		551.00000	600	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		385.00000	350	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		486.00000	532	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		633.00000	577	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		233.00000	259	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		446.00000	404	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		396.00000	436	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		385.00000	350	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		486.00000	532	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		423.00000	385	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		424.00000	467	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		152.00000	139	26.59	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,303.00000	1,370	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		351.00000	318	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		551.00000	600	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		335.00000	304	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		585.00000	636	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		335.00000	304	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		585.00000	636	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		291.00000	264	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		692.00000	746	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		319.00000	290	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		620.00000	672	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,025.00000	955	20.32	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		75.00000	87	20.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.90	Call			254.00000	231	24.19	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			805.00000	863	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			243.00000	221	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			844.00000	902	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			254.00000	231	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			805.00000	863	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			266.00000	241	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			767.00000	823	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			305.00000	277	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			656.00000	709	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			232.00000	211	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			883.00000	943	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			204.00000	185	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,004.00000	1,067	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			179.00000	163	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,130.00000	1,195	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			165.00000	150	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,216.00000	1,282	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			158.00000	144	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,259.00000	1,326	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			179.00000	163	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,130.00000	1,195	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			146.00000	133	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,347.00000	1,415	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			158.00000	144	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,259.00000	1,326	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			120.00000	110	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,571.00000	1,642	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			94.00000	86	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,894.00000	1,968	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			104.00000	96	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,755.00000	1,827	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			116.00000	106	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,617.00000	1,688	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			116.00000	106	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,617.00000	1,688	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			100.00000	92	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,801.00000	1,874	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			82.00000	75	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,083.00000	2,157	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			76.00000	69	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,177.00000	2,251	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			73.00000	67	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,224.00000	2,299	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			68.00000	62	30.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,319.00000	2,394	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		59.00000	54	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,509.00000	2,586	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		49.00000	45	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,750.00000	2,827	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		51.00000	47	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,702.00000	2,779	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		55.00000	50	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,605.00000	2,682	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		85.00000	78	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,035.00000	2,110	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		79.00000	72	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,130.00000	2,204	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		66.00000	60	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,366.00000	2,442	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		61.00000	56	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,462.00000	2,537	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		59.00000	54	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,509.00000	2,586	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		91.00000	83	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,941.00000	2,015	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		97.00000	89	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,848.00000	1,921	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		71.00000	64	30.46	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,271.00000	2,346	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		63.00000	58	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,414.00000	2,489	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		97.00000	89	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,848.00000	1,921	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		46.00000	42	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,847.00000	2,924	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		48.00000	44	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,798.00000	2,876	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		42.00000	38	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,993.00000	3,070	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		45.00000	41	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,895.00000	2,973	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		24.00000	22	35.45	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,974.00000	4,053	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		35.00000	32	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,285.00000	3,364	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		37.00000	34	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,188.00000	3,266	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		28.00000	26	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,678.00000	3,757	34.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.40	Call			22.00000	20	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,073.00000	4,152	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			17.00000	15	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,467.00000	4,547	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			13.00000	11	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,863.00000	4,943	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			29.00000	27	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,580.00000	3,659	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			18.00000	16	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,369.00000	4,448	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			14.00000	12	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,764.00000	4,844	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			213.00000	193	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			963.00000	1,025	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			130.00000	119	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,481.00000	1,551	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			26.00000	24	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,777.00000	3,856	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			12.00000	11	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,962.00000	5,042	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			140.00000	128	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,391.00000	1,460	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			91.00000	83	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,941.00000	2,015	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			39.00000	36	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,090.00000	3,168	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			19.00000	17	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,270.00000	4,349	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			278.00000	253	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			729.00000	784	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			31.00000	29	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,482.00000	3,560	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			10.00000	9	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,260.00000	5,340	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			21.00000	19	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,171.00000	4,250	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			14.00000	12	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,764.00000	4,844	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			9.00000	8	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,360.00000	5,440	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			33.00000	30	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,383.00000	3,462	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			16.00000	14	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,566.00000	4,646	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			10.00000	9	37.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,161.00000	5,241	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		25.00000	23	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,876.00000	3,955	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		17.00000	15	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,467.00000	4,547	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		11.00000	10	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,062.00000	5,142	37.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		172.00000	157	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,173.00000	1,238	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		108.00000	99	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,708.00000	1,781	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		32.00000	29	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,433.00000	3,511	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		23.00000	21	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,024.00000	4,103	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		15.00000	13	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,616.00000	4,695	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		10.00000	9	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,211.00000	5,291	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		31.00000	29	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,482.00000	3,560	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		187.00000	170	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,088.00000	1,152	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		49.00000	45	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,750.00000	2,827	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		34.00000	31	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,334.00000	3,413	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		24.00000	22	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,925.00000	4,004	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		16.00000	14	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,517.00000	4,596	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		213.00000	193	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		963.00000	1,025	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		26.00000	24	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,777.00000	3,856	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		125.00000	114	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,526.00000	1,596	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		53.00000	48	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,654.00000	2,730	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		36.00000	33	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,237.00000	3,315	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		26.00000	24	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,826.00000	3,905	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		12.00000	11	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,913.00000	4,993	36.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Call			42.00000	38	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,993.00000	3,070	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			832.00000	768	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			133.00000	150	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			266.00000	241	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			767.00000	823	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			43.00000	40	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,944.00000	3,022	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			30.00000	28	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,531.00000	3,610	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			869.00000	804	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			119.00000	136	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			195.00000	177	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,046.00000	1,109	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			41.00000	37	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,041.00000	3,119	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			29.00000	26	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,629.00000	3,708	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			20.00000	18	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,221.00000	4,300	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			9.00000	8	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,409.00000	5,490	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			29.00000	27	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,580.00000	3,659	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			8.00000	7	37.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,559.00000	5,639	37.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			9.00000	8	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,459.00000	5,539	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			30.00000	28	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,531.00000	3,610	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			22.00000	19	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,122.00000	4,201	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			9.00000	8	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,310.00000	5,390	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			8.00000	7	37.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,658.00000	5,738	37.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			796.00000	734	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			147.00000	166	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			34.00000	31	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,334.00000	3,413	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			16.00000	14	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,517.00000	4,596	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			7.00000	6	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,708.00000	5,788	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			11.00000	10	37.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,111.00000	5,191	37.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		762.00000	701	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		162.00000	182	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		11.00000	10	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,012.00000	5,092	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,154.00000	1,078	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		55.00000	59	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		319.00000	290	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		620.00000	672	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		19.00000	17	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,319.00000	4,399	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		14.00000	13	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,715.00000	4,794	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,199.00000	1,122	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		49.00000	54	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		906.00000	840	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		107.00000	122	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		243.00000	221	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		844.00000	902	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		57.00000	52	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,557.00000	2,634	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		36.00000	33	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,237.00000	3,315	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		11.00000	10	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,012.00000	5,092	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,110.00000	1,036	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		60.00000	68	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,475.00000	1,397	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		26.00000	29	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		796.00000	734	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		147.00000	166	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,523.00000	1,444	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		23.00000	26	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		94.00000	86	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,894.00000	1,968	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,428.00000	1,350	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		29.00000	32	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		762.00000	701	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		162.00000	182	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		88.00000	81	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,988.00000	2,063	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		23.00000	21	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,024.00000	4,103	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,428.00000	1,350	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		29.00000	32	20.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,570.00000	1,492	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			21.00000	23	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,799.00000	4,718	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,300.00000	3,219	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			1.00000	1	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,811.00000	1,731	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			11.00000	13	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,202.00000	7,283	36.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,049.00000	4,968	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,550.00000	3,469	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			1.00000	1	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,056.00000	1,975	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			6.00000	7	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			728.00000	668	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			178.00000	200	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,953.00000	7,033	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			19.00000	17	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,319.00000	4,399	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,350.00000	3,269	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			1.00000	1	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,353.00000	2,272	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			4.00000	4	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,382.00000	1,304	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			32.00000	36	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,552.00000	2,471	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			3.00000	3	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			5.00000	4	37.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,255.00000	6,336	37.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,803.00000	6,884	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,600.00000	3,519	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			1.00000	0	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,602.00000	2,521	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			3.00000	3	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,618.00000	1,539	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			18.00000	21	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	2	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,903.00000	6,983	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,500.00000	3,419	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			1.00000	1	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,502.00000	2,421	25.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	3	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	1	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,002.00000	7,083	36.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,450.00000	3,369	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			1.00000	1	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,453.00000	2,372	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			3.00000	4	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	1	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,052.00000	7,133	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,700.00000	3,619	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,702.00000	2,621	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,714.00000	1,635	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			15.00000	17	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,750.00000	3,669	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,751.00000	2,670	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,762.00000	1,683	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			13.00000	15	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			2.00000	2	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,753.00000	6,834	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,900.00000	3,818	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,901.00000	2,820	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			2.00000	2	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,908.00000	1,829	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			9.00000	10	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			984.00000	916	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			85.00000	98	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			108.00000	99	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,708.00000	1,781	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	2	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,604.00000	6,684	37.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			4,000.00000	3,918	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			3,001.00000	2,920	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			2,006.00000	1,926	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			7.00000	8	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			3.00000	3	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,504.00000	6,585	37.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,050.00000	3,968	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	34.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.30	Call			3,051.00000	2,969	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			1.00000	1	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	3	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,454.00000	6,535	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			4,100.00000	4,018	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			3,101.00000	3,019	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			1.00000	1	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			2,105.00000	2,025	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			6.00000	6	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			4.00000	3	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,404.00000	6,485	37.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,950.00000	3,868	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,951.00000	2,870	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			1.00000	2	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,957.00000	1,877	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			8.00000	9	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	3	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,554.00000	6,634	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			4,299.00000	4,218	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			2,304.00000	2,223	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			4.00000	5	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			1,335.00000	1,258	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			36.00000	40	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			5.00000	4	37.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,205.00000	6,286	37.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,399.00000	4,318	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,400.00000	3,319	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			1.00000	1	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,403.00000	2,322	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			4.00000	4	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			38.00000	35	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,139.00000	3,217	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			5.00000	5	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,106.00000	6,186	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			8.00000	7	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,608.00000	5,689	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			1.00000	1	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,601.00000	7,682	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			27.00000	25	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			3,728.00000	3,807	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	36.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.05	Put		7,701.00000	7,782	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call		4,199.00000	4,118	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call		3,200.00000	3,119	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put		1.00000	1	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call		2,204.00000	2,124	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put		5.00000	5	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		1,244.00000	1,167	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		44.00000	49	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call		7.00000	6	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put		5,807.00000	5,888	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call		1.00000	0	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put		7,801.00000	7,882	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call		6.00000	6	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put		5,907.00000	5,988	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call		1.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put		7,901.00000	7,982	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call		4,150.00000	4,068	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call		3,150.00000	3,069	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put		1.00000	1	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call		2,155.00000	2,074	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put		5.00000	6	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,199.00000	1,122	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		49.00000	54	20.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call		7.00000	6	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put		5,857.00000	5,938	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call		1.00000	0	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put		7,851.00000	7,932	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call		6.00000	5	38.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put		6,056.00000	6,137	38.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call		0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put		8,051.00000	8,132	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call		0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put		8,101.00000	8,182	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call		3,850.00000	3,768	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put		0.00000	0	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call		2,851.00000	2,770	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put		2.00000	2	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call		1,860.00000	1,780	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put		10.00000	12	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		945.00000	878	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		96.00000	109	20.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call		5.00000	4	37.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,156.00000	6,236	37.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,151.00000	8,232	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		6.00000	5	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		5,957.00000	6,037	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		7,951.00000	8,032	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		4,349.00000	4,268	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		7,651.00000	7,732	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,499.00000	4,418	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		8.00000	7	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,509.00000	5,589	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,502.00000	7,583	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		4,249.00000	4,168	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		3,250.00000	3,169	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		2,254.00000	2,173	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		5.00000	5	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		1,289.00000	1,212	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		40.00000	44	20.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		7.00000	6	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		5,758.00000	5,838	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	1	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		7,751.00000	7,832	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,449.00000	4,368	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	1	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,551.00000	7,632	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	5	38.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		0.00000	6,087	38.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		0.00000	8,082	36.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.40800	8.49080		21.94	33,632.00	4	2,838.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,027.00000	970	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		186.00000	212	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		628.00000	589	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		487.00000	531	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		562.00000	530	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		572.00000	622	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		269.00000	256	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,428.00000	1,498	25.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.40	Call			605.00000	568	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			515.00000	560	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			651.00000	611	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			460.00000	503	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			129.00000	124	29.75	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,688.00000	2,766	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			700.00000	657	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			409.00000	449	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			365.00000	346	24.27	0.00	0	18,074.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,025.00000	1,088	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			779.00000	733	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			339.00000	375	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			726.00000	682	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			385.00000	424	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			675.00000	634	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			434.00000	476	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			752.00000	707	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			361.00000	399	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			807.00000	759	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			317.00000	351	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			584.00000	549	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			543.00000	591	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			75.00000	73	32.82	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,884.00000	3,965	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			544.00000	513	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			603.00000	655	22.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			240.00000	229	26.44	0.00	0	28,101.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,599.00000	1,671	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			508.00000	479	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			667.00000	721	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			525.00000	496	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			635.00000	688	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			491.00000	464	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			700.00000	756	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			475.00000	448	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			734.00000	790	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			430.00000	406	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			839.00000	898	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			390.00000	369	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			949.00000	1,011	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			416.00000	393	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			875.00000	935	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			444.00000	420	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			803.00000	862	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			333.00000	315	24.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,142.00000	1,207	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			313.00000	297	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,222.00000	1,289	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			286.00000	272	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,345.00000	1,414	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			303.00000	288	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,262.00000	1,330	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			269.00000	256	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,428.00000	1,498	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			104.00000	101	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,113.00000	3,193	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			277.00000	264	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,386.00000	1,456	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			234.00000	223	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,643.00000	1,715	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			215.00000	206	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,774.00000	1,848	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			189.00000	181	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,998.00000	2,073	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			210.00000	201	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,819.00000	1,893	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			227.00000	217	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,686.00000	1,759	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			227.00000	217	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,686.00000	1,759	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			204.00000	196	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,863.00000	1,938	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			204.00000	196	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,863.00000	1,938	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			171.00000	164	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,180.00000	2,256	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			167.00000	159	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,226.00000	2,301	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			175.00000	168	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,135.00000	2,210	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			162.00000	155	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,271.00000	2,347	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			150.00000	144	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,409.00000	2,486	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			132.00000	127	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,641.00000	2,719	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			117.00000	113	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,876.00000	2,955	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			120.00000	115	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,829.00000	2,907	30.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call		126.00000	121	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,735.00000	2,813	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		123.00000	118	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,782.00000	2,860	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		142.00000	137	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,501.00000	2,579	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		146.00000	140	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,455.00000	2,532	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		135.00000	130	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,594.00000	2,672	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		129.00000	124	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,688.00000	2,766	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		139.00000	133	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,548.00000	2,625	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		154.00000	147	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,363.00000	2,439	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		162.00000	155	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,271.00000	2,347	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		146.00000	140	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,455.00000	2,532	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		114.00000	110	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,923.00000	3,002	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		107.00000	103	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,056.00000	3,135	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		111.00000	108	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,971.00000	3,050	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		111.00000	108	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,971.00000	3,050	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		109.00000	105	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,018.00000	3,097	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		97.00000	94	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,257.00000	3,336	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		106.00000	103	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,066.00000	3,145	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		93.00000	90	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,353.00000	3,432	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		102.00000	98	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,161.00000	3,240	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		100.00000	96	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,209.00000	3,288	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		254.00000	242	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,513.00000	1,584	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		215.00000	206	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,774.00000	1,848	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		194.00000	186	27.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,953.00000	2,028	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		184.00000	177	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,043.00000	2,119	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		68.00000	66	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,127.00000	4,208	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		294.00000	280	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,303.00000	1,372	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		100.00000	96	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,209.00000	3,288	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		42.00000	41	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,252.00000	5,333	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		322.00000	306	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,182.00000	1,248	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		142.00000	137	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,501.00000	2,579	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		45.00000	44	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,104.00000	5,186	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		343.00000	325	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,102.00000	1,167	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		47.00000	45	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,006.00000	5,087	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		354.00000	336	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,063.00000	1,128	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		126.00000	121	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,735.00000	2,813	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		48.00000	46	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,957.00000	5,038	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		377.00000	357	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		987.00000	1,049	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		50.00000	48	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,859.00000	4,940	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		89.00000	87	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,449.00000	3,529	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		39.00000	38	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,498.00000	5,580	35.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		262.00000	249	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,471.00000	1,541	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		95.00000	92	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,305.00000	3,384	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		91.00000	89	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,401.00000	3,481	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		39.00000	38	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,449.00000	5,530	35.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		89.00000	87	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,449.00000	3,529	31.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			86.00000	83	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,545.00000	3,625	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			82.00000	80	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,642.00000	3,722	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			36.00000	35	36.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,695.00000	5,777	36.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			247.00000	236	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,556.00000	1,628	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			114.00000	110	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,923.00000	3,002	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			91.00000	89	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,401.00000	3,481	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			88.00000	85	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,497.00000	3,577	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			38.00000	37	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,547.00000	5,629	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			41.00000	40	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,350.00000	5,432	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			333.00000	315	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,142.00000	1,207	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			46.00000	44	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,055.00000	5,136	34.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			459.00000	434	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			768.00000	826	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			52.00000	50	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,761.00000	4,842	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			416.00000	393	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			875.00000	935	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			158.00000	151	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,317.00000	2,393	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			123.00000	118	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,782.00000	2,860	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			49.00000	47	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,908.00000	4,989	34.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			139.00000	133	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,548.00000	2,625	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			109.00000	105	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,018.00000	3,097	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			44.00000	43	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,153.00000	5,235	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			167.00000	159	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,226.00000	2,301	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			158.00000	151	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,317.00000	2,393	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			51.00000	49	34.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,810.00000	4,891	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		403.00000	381	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		912.00000	973	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		43.00000	42	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,202.00000	5,284	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		53.00000	51	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,712.00000	4,793	34.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		180.00000	173	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,089.00000	2,165	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		56.00000	54	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,565.00000	4,646	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		184.00000	177	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,043.00000	2,119	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		57.00000	55	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,516.00000	4,597	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		60.00000	58	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,419.00000	4,500	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		199.00000	191	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,908.00000	1,983	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		189.00000	181	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,998.00000	2,073	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		58.00000	57	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,468.00000	4,549	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		221.00000	212	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,730.00000	1,804	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		70.00000	67	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,079.00000	4,159	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		247.00000	236	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,556.00000	1,628	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		72.00000	70	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,981.00000	4,062	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		836.00000	787	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		296.00000	329	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		74.00000	72	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,933.00000	4,014	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		210.00000	201	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,819.00000	1,893	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		199.00000	191	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,908.00000	1,983	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		64.00000	62	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,273.00000	4,354	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		240.00000	229	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,599.00000	1,671	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		71.00000	69	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,030.00000	4,111	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Call			866.00000	815	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			275.00000	307	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			262.00000	249	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,471.00000	1,541	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			303.00000	288	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,262.00000	1,330	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			74.00000	72	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,933.00000	4,014	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,062.00000	1,003	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			171.00000	195	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,098.00000	1,037	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			157.00000	179	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			322.00000	306	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,182.00000	1,248	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			76.00000	74	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,836.00000	3,916	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,134.00000	1,072	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			143.00000	164	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,841.00000	4,758	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,345.00000	3,263	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			4.00000	5	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,871.00000	1,792	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			30.00000	34	20.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			65.00000	63	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,224.00000	4,305	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			19.00000	19	37.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,179.00000	7,261	37.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,091.00000	5,008	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,594.00000	3,511	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			3.00000	3	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,110.00000	2,027	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			19.00000	19	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			22.00000	21	37.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,931.00000	7,013	37.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,295.00000	1,225	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			104.00000	117	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			377.00000	357	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			987.00000	1,049	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			354.00000	336	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,063.00000	1,128	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			277.00000	264	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,386.00000	1,456	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			84.00000	82	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,593.00000	3,674	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,395.00000	3,312	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		4.00000	4	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,405.00000	2,322	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		14.00000	14	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,464.00000	1,391	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		73.00000	83	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		81.00000	79	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,690.00000	3,771	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		54.00000	52	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,663.00000	4,744	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,544.00000	3,462	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	4	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,553.00000	2,470	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	12	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,596.00000	1,521	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		56.00000	63	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,602.00000	2,520	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		11.00000	12	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,641.00000	1,565	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		50.00000	57	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,644.00000	3,561	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		3.00000	3	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,651.00000	2,569	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		11.00000	11	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,687.00000	1,610	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		46.00000	52	20.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		897.00000	845	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		256.00000	287	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,445.00000	3,362	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		4.00000	4	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,454.00000	2,372	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		13.00000	14	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,508.00000	1,434	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		67.00000	76	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,743.00000	3,661	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		2.00000	3	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,750.00000	2,668	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		9.00000	10	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,778.00000	1,700	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		37.00000	42	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		960.00000	905	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		219.00000	247	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,793.00000	3,710	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,800.00000	2,717	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			9.00000	9	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,824.00000	1,746	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			34.00000	38	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			993.00000	937	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			203.00000	229	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			78.00000	76	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,787.00000	3,868	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,943.00000	3,860	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			2.00000	2	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,948.00000	2,866	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			8.00000	8	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,965.00000	1,885	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			24.00000	27	20.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			55.00000	53	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,614.00000	4,695	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,992.00000	3,910	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			2.00000	2	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,998.00000	2,916	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			7.00000	8	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			2,012.00000	1,933	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			22.00000	25	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			4,092.00000	4,010	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	2	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			3,097.00000	3,015	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			6.00000	7	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,213.00000	1,145	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			122.00000	137	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			4,042.00000	3,960	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	2	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			3,047.00000	2,965	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			7.00000	7	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			2,061.00000	1,980	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			20.00000	22	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,173.00000	1,108	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			132.00000	150	20.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,893.00000	3,810	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			2.00000	2	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,899.00000	2,816	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			8.00000	8	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,918.00000	1,839	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			27.00000	31	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			4,142.00000	4,059	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			3,147.00000	3,064	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.35	Put			6.00000	6	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			2,159.00000	2,076	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			18.00000	18	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			1,254.00000	1,184	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			113.00000	126	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			4,291.00000	4,209	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			1.00000	1	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			3,296.00000	3,213	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			5.00000	5	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			2,306.00000	2,224	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			16.00000	16	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			1,379.00000	1,307	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			88.00000	99	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,391.00000	4,309	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	1	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			67.00000	64	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,176.00000	4,256	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			37.00000	36	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,646.00000	5,728	36.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			16.00000	16	38.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,625.00000	7,708	38.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			35.00000	35	36.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			5,745.00000	5,827	36.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			15.00000	15	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			7,725.00000	7,807	38.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			4,192.00000	4,109	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			3,196.00000	3,114	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	6	26.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			2,208.00000	2,126	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	18	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			34.00000	33	36.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			5,843.00000	5,925	36.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			15.00000	15	38.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			7,824.00000	7,907	38.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			33.00000	32	36.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			5,942.00000	6,024	36.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			14.00000	14	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			7,924.00000	8,006	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			34.00000	33	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			5,893.00000	5,975	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			15.00000	14	38.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			7,874.00000	7,956	38.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			31.00000	30	36.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,091.00000	6,172	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.55	Call		13.00000	13	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put		8,073.00000	8,155	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call		31.00000	30	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put		6,140.00000	6,222	36.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call		13.00000	12	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put		8,122.00000	8,204	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call		3,843.00000	3,760	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put		2.00000	2	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call		2,849.00000	2,767	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put		8.00000	9	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call		30.00000	29	36.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,189.00000	6,271	36.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		13.00000	12	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,172.00000	8,254	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		33.00000	32	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		5,992.00000	6,074	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		14.00000	14	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		7,973.00000	8,056	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		4,341.00000	4,259	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	1	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		2,356.00000	2,273	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		15.00000	15	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,421.00000	1,348	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		80.00000	90	20.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		79.00000	77	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		3,739.00000	3,819	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		16.00000	15	38.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		7,675.00000	7,757	38.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		4,441.00000	4,358	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		37.00000	36	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		5,597.00000	5,678	35.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		16.00000	16	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		7,576.00000	7,658	38.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		4,491.00000	4,408	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		3,494.00000	3,412	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		4.00000	4	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		2,503.00000	2,421	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		13.00000	13	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		1,552.00000	1,477	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		61.00000	69	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		17.00000	16	38.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,526.00000	7,608	38.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		4,242.00000	4,159	31.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.25	Put			1.00000	1	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			3,246.00000	3,164	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			5.00000	6	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			2,257.00000	2,175	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			16.00000	17	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			1,336.00000	1,265	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			96.00000	107	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			35.00000	34	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			5,794.00000	5,876	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			15.00000	15	38.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			7,774.00000	7,857	38.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	31	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			0.00000	6,123	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	13	38.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			0.00000	8,105	38.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.54200		8.62550		22.07	3,075,120.00	360	360.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			341.00000	330	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,716.00000	1,788	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,235.00000	1,176	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			210.00000	234	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			0.00000	745	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			0.00000	603	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			677.00000	647	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			702.00000	755	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			738.00000	704	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			613.00000	662	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			717.00000	684	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			641.00000	692	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			760.00000	724	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			584.00000	632	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			146.00000	143	30.72	0.00	0	29,334.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,670.00000	3,751	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			829.00000	789	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			504.00000	547	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			455.00000	437	24.29	0.00	0	2,738.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,230.00000	1,295	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			878.00000	836	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			453.00000	494	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,105.00000	1,051	20.46	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			279.00000	309	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			853.00000	812	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			478.00000	520	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			504.00000	484	23.77	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,079.00000	1,142	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			805.00000	767	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.35	Put			530.00000	575	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			904.00000	860	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			429.00000	468	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			696.00000	665	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			671.00000	723	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			659.00000	630	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			734.00000	788	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			624.00000	597	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			799.00000	855	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			641.00000	613	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			766.00000	821	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			607.00000	581	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			832.00000	889	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			560.00000	537	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			935.00000	995	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			591.00000	566	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			866.00000	924	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			546.00000	523	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			970.00000	1,031	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			518.00000	496	23.64	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,042.00000	1,104	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			531.00000	509	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,006.00000	1,067	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			575.00000	551	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			900.00000	959	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			433.00000	416	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,308.00000	1,374	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			402.00000	388	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,427.00000	1,496	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			423.00000	407	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,347.00000	1,415	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			384.00000	370	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,508.00000	1,578	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			412.00000	397	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,387.00000	1,455	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			159.00000	156	30.19	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,433.00000	3,514	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			393.00000	378	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,467.00000	1,536	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			319.00000	309	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,844.00000	1,917	26.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			287.00000	278	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,061.00000	2,136	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			312.00000	303	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,887.00000	1,961	26.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			334.00000	323	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,758.00000	1,831	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			455.00000	437	24.29	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,230.00000	1,295	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			986.00000	938	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			360.00000	396	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			375.00000	361	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,549.00000	1,619	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			358.00000	345	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,632.00000	1,703	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			326.00000	316	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,801.00000	1,874	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			299.00000	290	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,974.00000	2,048	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			135.00000	133	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,909.00000	3,991	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			958.00000	911	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			382.00000	419	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			366.00000	353	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,590.00000	1,661	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			349.00000	337	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,674.00000	1,745	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			306.00000	296	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,930.00000	2,004	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			293.00000	284	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,017.00000	2,092	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			133.00000	131	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,957.00000	4,039	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			358.00000	345	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,632.00000	1,703	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			299.00000	290	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,974.00000	2,048	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			275.00000	267	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,150.00000	2,225	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			127.00000	125	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,101.00000	4,183	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			334.00000	323	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,758.00000	1,831	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			293.00000	284	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,017.00000	2,092	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			281.00000	273	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,105.00000	2,181	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			270.00000	262	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,194.00000	2,270	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			259.00000	251	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,283.00000	2,359	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		120.00000	118	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,245.00000	4,326	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		366.00000	353	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,590.00000	1,661	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		129.00000	127	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,053.00000	4,135	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,136.00000	1,081	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		261.00000	289	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		444.00000	427	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,269.00000	1,335	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		349.00000	337	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,674.00000	1,745	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,168.00000	1,112	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		243.00000	270	20.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		375.00000	361	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,549.00000	1,619	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		143.00000	141	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,718.00000	3,799	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,201.00000	1,144	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		226.00000	252	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		467.00000	448	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,191.00000	1,256	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		444.00000	427	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,269.00000	1,335	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		141.00000	139	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,766.00000	3,847	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		479.00000	460	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,154.00000	1,218	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,876.00000	4,792	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,385.00000	3,302	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		9.00000	10	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,937.00000	1,860	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		61.00000	68	20.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		202.00000	197	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,826.00000	2,905	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		77.00000	76	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,701.00000	5,784	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		51.00000	50	36.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,175.00000	7,258	36.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,126.00000	5,042	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,633.00000	3,550	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		7.00000	8	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,167.00000	2,087	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			42.00000	45	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			223.00000	217	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,597.00000	2,675	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			131.00000	129	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,005.00000	4,087	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			82.00000	81	34.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,457.00000	5,539	34.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			54.00000	54	36.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,929.00000	7,012	36.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,427.00000	1,360	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			152.00000	168	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			492.00000	472	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,116.00000	1,180	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			423.00000	407	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,347.00000	1,415	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			161.00000	158	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,386.00000	3,466	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,434.00000	3,351	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			9.00000	9	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,454.00000	2,373	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			29.00000	31	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,549.00000	1,478	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			123.00000	136	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			206.00000	200	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,780.00000	2,858	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			104.00000	102	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,678.00000	4,760	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,648.00000	2,566	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			22.00000	24	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,717.00000	1,644	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			91.00000	102	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			153.00000	150	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,528.00000	3,608	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			111.00000	109	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,485.00000	4,567	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			194.00000	189	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,918.00000	2,997	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			137.00000	135	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,861.00000	3,943	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			99.00000	98	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,824.00000	4,906	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,682.00000	3,599	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			7.00000	7	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,696.00000	2,614	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.95	Put			21.00000	22	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,760.00000	1,686	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			85.00000	94	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,014.00000	965	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			339.00000	373	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			187.00000	182	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,011.00000	3,090	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			96.00000	95	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,921.00000	5,003	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,533.00000	3,450	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			8.00000	8	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,551.00000	2,469	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			25.00000	27	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,632.00000	1,560	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			106.00000	118	20.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			931.00000	885	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			405.00000	443	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			264.00000	257	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,239.00000	2,315	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			176.00000	173	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,151.00000	3,231	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			92.00000	91	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,066.00000	5,149	33.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,484.00000	3,401	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			8.00000	9	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,502.00000	2,421	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			27.00000	29	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,590.00000	1,519	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			114.00000	127	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			173.00000	170	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,198.00000	3,278	29.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			125.00000	122	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,149.00000	4,230	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			91.00000	90	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,115.00000	5,198	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			253.00000	246	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,328.00000	2,404	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			170.00000	167	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,245.00000	3,325	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			122.00000	120	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,197.00000	4,278	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			89.00000	88	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,164.00000	5,246	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			183.00000	179	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,058.00000	3,137	29.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.50	Call		95.00000	94	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,969.00000	5,052	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,732.00000	3,649	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	7	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,745.00000	2,663	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		19.00000	21	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,804.00000	1,729	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		78.00000	87	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,044.00000	993	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		318.00000	351	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		287.00000	278	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,061.00000	2,136	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		190.00000	186	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		2,965.00000	3,044	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		98.00000	96	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,872.00000	4,954	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,782.00000	3,698	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	6	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,794.00000	2,712	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		18.00000	20	22.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,848.00000	1,772	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		72.00000	80	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,074.00000	1,021	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		298.00000	329	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,831.00000	3,748	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		6.00000	6	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,843.00000	2,760	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		17.00000	18	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,892.00000	1,816	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		66.00000	74	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		198.00000	193	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,872.00000	2,951	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		139.00000	137	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,813.00000	3,895	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		101.00000	99	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,775.00000	4,857	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,980.00000	3,897	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		5.00000	5	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,989.00000	2,907	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		14.00000	15	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		2,027.00000	1,949	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		51.00000	57	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		210.00000	204	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,734.00000	2,812	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		106.00000	104	32.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,630.00000	4,712	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		4,030.00000	3,947	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		5.00000	5	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,038.00000	2,956	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		13.00000	14	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,073.00000	1,994	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		47.00000	52	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		214.00000	209	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,688.00000	2,767	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		148.00000	146	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,623.00000	3,704	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		107.00000	106	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,582.00000	4,664	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,080.00000	3,997	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	5	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,088.00000	3,005	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		12.00000	13	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,120.00000	2,040	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		44.00000	48	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,272.00000	1,209	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		197.00000	217	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		218.00000	213	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,643.00000	2,721	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		151.00000	148	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,575.00000	3,656	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		109.00000	107	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,533.00000	4,615	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,129.00000	4,046	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		4.00000	4	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,137.00000	3,054	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		12.00000	12	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,310.00000	1,246	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		185.00000	204	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,931.00000	3,847	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		5.00000	5	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,940.00000	2,858	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		15.00000	16	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,982.00000	1,905	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		56.00000	63	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		72.00000	72	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		5,947.00000	6,030	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		180.00000	176	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,104.00000	3,184	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		71.00000	71	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		5,996.00000	6,079	34.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.60	Call			70.00000	70	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,045.00000	6,128	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			4,328.00000	4,244	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	2	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			3,335.00000	3,252	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			10.00000	10	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			2,358.00000	2,277	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			33.00000	35	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,467.00000	1,399	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			142.00000	157	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			118.00000	116	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,293.00000	4,374	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			76.00000	75	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			5,750.00000	5,833	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			4,377.00000	4,294	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			2,406.00000	2,325	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			31.00000	33	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,508.00000	1,438	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			132.00000	146	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			45.00000	44	37.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			7,669.00000	7,752	37.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			4,278.00000	4,195	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	3	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			3,286.00000	3,203	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	11	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			2,310.00000	2,229	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			35.00000	37	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			75.00000	74	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			5,799.00000	5,882	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			44.00000	43	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			7,768.00000	7,851	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			4,179.00000	4,096	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	4	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			3,187.00000	3,104	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	12	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			2,215.00000	2,134	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			39.00000	42	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			1,349.00000	1,283	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			173.00000	191	19.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			73.00000	72	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			5,898.00000	5,980	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			43.00000	42	37.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			7,867.00000	7,950	37.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			42.00000	41	37.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.55	Put			7,966.00000	8,049	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			42.00000	42	37.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			7,917.00000	8,000	37.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			253.00000	246	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,328.00000	2,404	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			122.00000	120	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,197.00000	4,278	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			68.00000	68	35.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,143.00000	6,226	35.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			39.00000	39	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,114.00000	8,197	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			68.00000	68	35.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,143.00000	6,226	35.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,881.00000	3,798	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	6	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,891.00000	2,809	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			16.00000	17	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			248.00000	241	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,372.00000	2,449	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			67.00000	67	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,192.00000	6,275	35.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			39.00000	38	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,163.00000	8,246	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			242.00000	236	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,417.00000	2,494	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			66.00000	66	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,241.00000	6,324	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			38.00000	37	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,212.00000	8,295	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			41.00000	41	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,016.00000	8,099	37.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			44.00000	44	37.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			7,719.00000	7,802	37.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			4,427.00000	4,344	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	2	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			78.00000	77	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			5,652.00000	5,735	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			45.00000	45	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			7,620.00000	7,703	37.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			4,477.00000	4,393	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			79.00000	78	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			5,603.00000	5,686	34.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			46.00000	46	36.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			7,570.00000	7,654	36.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			13.44740	13.53800		19.22	0.00	0	25,835.00
£ / R On 14/09/2009 Currency Future	13.55	Call		307.00000	270	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		319.00000	372	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		360.00000	309	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		272.00000	311	19.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		269.00000	236	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		381.00000	438	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		269.00000	236	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		381.00000	438	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		419.00000	363	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		231.00000	265	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		515.00000	453	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		177.00000	206	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		585.00000	519	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		147.00000	172	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		697.00000	627	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		109.00000	129	20.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		621.00000	554	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		133.00000	157	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		736.00000	664	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		98.00000	117	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		817.00000	743	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		79.00000	95	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		659.00000	590	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		121.00000	142	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		515.00000	453	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		177.00000	206	19.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		419.00000	363	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		231.00000	265	19.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		287.00000	252	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		349.00000	405	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		333.00000	289	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		295.00000	341	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		389.00000	335	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		251.00000	288	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		450.00000	392	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		212.00000	244	19.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		549.00000	486	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		161.00000	188	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		585.00000	519	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		147.00000	172	19.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		736.00000	664	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		98.00000	117	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		482.00000	422	19.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.25	Put			194.00000	224	19.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			389.00000	335	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			251.00000	288	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			549.00000	486	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			161.00000	188	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			859.00000	783	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			71.00000	86	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			776.00000	703	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			88.00000	106	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			147.00000	128	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			709.00000	781	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			220.00000	192	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			482.00000	545	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			192.00000	168	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			554.00000	620	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			205.00000	180	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			517.00000	582	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			192.00000	168	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			554.00000	620	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			157.00000	137	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			669.00000	740	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			121.00000	105	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			833.00000	908	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			129.00000	112	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			791.00000	865	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			147.00000	128	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			709.00000	781	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			106.00000	93	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			918.00000	995	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			93.00000	81	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,005.00000	1,084	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			88.00000	76	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,050.00000	1,129	23.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			113.00000	99	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			875.00000	951	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			57.00000	50	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,369.00000	1,453	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			43.00000	38	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,605.00000	1,690	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			25.00000	22	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,087.00000	2,175	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			33.00000	29	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,845.00000	1,931	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			36.00000	32	27.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,748.00000	1,835	27.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Call			41.00000	36	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,653.00000	1,738	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			57.00000	50	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,369.00000	1,453	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			77.00000	68	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,139.00000	1,220	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			64.00000	56	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,276.00000	1,359	25.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			43.00000	38	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,605.00000	1,690	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			48.00000	42	26.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,510.00000	1,595	26.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			54.00000	47	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,416.00000	1,500	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			45.00000	40	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,557.00000	1,642	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			51.00000	45	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,463.00000	1,547	25.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			61.00000	53	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,323.00000	1,406	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			54.00000	47	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,416.00000	1,500	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			35.00000	30	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,797.00000	1,883	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			38.00000	34	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,700.00000	1,786	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			68.00000	60	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,230.00000	1,312	24.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			33.00000	29	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,845.00000	1,931	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			25.00000	22	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,087.00000	2,175	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			30.00000	26	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,942.00000	2,029	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			24.00000	21	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,136.00000	2,224	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			23.00000	20	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,185.00000	2,273	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			28.00000	25	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,990.00000	2,077	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			99.00000	87	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			961.00000	1,039	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			21.00000	18	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,283.00000	2,371	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			73.00000	64	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.65	Put			1,185.00000	1,266	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			61.00000	53	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,323.00000	1,406	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			31.00000	27	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,893.00000	1,980	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			113.00000	99	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			875.00000	951	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			168.00000	147	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			630.00000	699	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			180.00000	157	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			592.00000	659	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			138.00000	120	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			750.00000	823	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			82.00000	72	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,094.00000	1,174	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			35.00000	30	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,797.00000	1,883	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			19.00000	17	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,381.00000	2,469	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			31.00000	27	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,893.00000	1,980	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			21.00000	18	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,283.00000	2,371	29.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			19.00000	17	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,381.00000	2,469	30.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			17.00000	15	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,479.00000	2,568	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			16.00000	14	31.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,578.00000	2,667	31.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			45.00000	40	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,557.00000	1,642	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			27.00000	23	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,039.00000	2,126	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			22.00000	19	29.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,234.00000	2,322	29.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			27.00000	23	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,039.00000	2,126	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			20.00000	18	29.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,332.00000	2,420	29.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			18.00000	16	30.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,430.00000	2,519	30.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			17.00000	15	30.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,529.00000	2,617	30.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			99.00000	87	23.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			961.00000	1,039	23.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Call			13.00000	12	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,775.00000	2,864	31.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			138.00000	120	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			750.00000	823	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			73.00000	64	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,185.00000	1,266	24.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			41.00000	36	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,653.00000	1,738	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			77.00000	68	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,139.00000	1,220	24.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			235.00000	206	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			447.00000	508	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			205.00000	180	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			517.00000	582	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			157.00000	137	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			669.00000	740	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			82.00000	72	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,094.00000	1,174	24.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			220.00000	192	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			482.00000	545	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			251.00000	220	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			413.00000	473	20.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			106.00000	93	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			918.00000	995	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			287.00000	252	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			349.00000	405	19.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,438.00000	5,347	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,938.00000	3,848	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	37.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,445.00000	2,355	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			7.00000	8	30.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			988.00000	909	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			50.00000	62	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			7.00000	7	35.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,569.00000	3,659	35.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	40.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,064.00000	5,155	40.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	45.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,563.00000	6,654	45.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,888.00000	5,797	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,388.00000	4,298	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,892.00000	2,801	33.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put		4.00000	4	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,414.00000	1,326	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		26.00000	29	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		10.00000	9	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,122.00000	3,212	33.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		3.00000	3	38.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,615.00000	4,706	38.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		1.00000	1	43.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,113.00000	6,204	43.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,138.00000	6,047	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,638.00000	4,547	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,140.00000	3,050	34.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		2.00000	3	34.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,657.00000	1,568	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		19.00000	21	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		12.00000	11	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,874.00000	2,963	32.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		4.00000	4	38.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,366.00000	4,456	38.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	42.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,863.00000	5,954	42.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		945.00000	866	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		57.00000	69	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,080.00000	996	20.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		42.00000	49	20.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		901.00000	824	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		63.00000	77	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,127.00000	1,041	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		39.00000	44	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,033.00000	952	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		45.00000	55	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		776.00000	703	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		88.00000	106	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		901.00000	824	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		63.00000	77	20.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Call		3,639.00000	3,548	36.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.90	Put		1.00000	1	36.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Call		2,643.00000	2,553	31.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.90	Put		5.00000	6	31.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Call		8.00000	7	34.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.90	Put		3,370.00000	3,460	34.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Call		2.00000	2	41.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.90	Put		5,364.00000	5,454	41.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.90	Call			1.00000	1	48.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.90	Put			7,363.00000	7,453	48.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Call			4,538.00000	4,447	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.00	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Call			3,539.00000	3,449	36.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.00	Put			1.00000	1	36.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Call			2,544.00000	2,454	31.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.00	Put			6.00000	7	31.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Call			1,560.00000	1,471	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.00	Put			22.00000	24	24.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Call			8.00000	7	34.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.00	Put			3,470.00000	3,560	34.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Call			2.00000	2	41.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.00	Put			5,464.00000	5,554	41.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Call			1.00000	1	49.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.00	Put			7,463.00000	7,553	49.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Call			4,438.00000	4,347	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.10	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Call			3,439.00000	3,349	35.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.10	Put			1.00000	1	35.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Call			1,463.00000	1,374	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.10	Put			25.00000	27	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Call			2.00000	2	41.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.10	Put			5,564.00000	5,654	41.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Call			1.00000	1	49.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.10	Put			7,563.00000	7,653	49.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Call			3,389.00000	3,299	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.15	Put			1.00000	2	35.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Call			2,395.00000	2,305	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.15	Put			7.00000	8	30.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Call			7.00000	6	35.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.15	Put			3,619.00000	3,709	35.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Call			2.00000	2	41.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.15	Put			5,614.00000	5,704	41.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Call			1.00000	1	49.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.15	Put			7,613.00000	7,703	49.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Call			4,238.00000	4,148	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.30	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Call			3,240.00000	3,150	35.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.30	Put			2.00000	2	35.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Call			2,247.00000	2,157	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.30	Put			9.00000	10	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Call			1,270.00000	1,183	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.30	Put			32.00000	35	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.30	Call			6.00000	6	36.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.30	Put		3,768.00000	3,858	36.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Call		2.00000	1	42.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.30	Put		5,764.00000	5,854	42.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Call		1.00000	1	50.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.30	Put		7,763.00000	7,853	50.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Call		4,138.00000	4,048	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.40	Put		0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Call		2,148.00000	2,059	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.40	Put		10.00000	11	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Call		1,174.00000	1,088	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.40	Put		36.00000	41	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Call		6.00000	5	36.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.40	Put		3,868.00000	3,958	36.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Call		1.00000	1	50.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.40	Put		7,863.00000	7,953	50.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Call		4,088.00000	3,998	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.45	Put		0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Call		3,091.00000	3,001	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.45	Put		3.00000	3	34.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Call		2,099.00000	2,010	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.45	Put		11.00000	12	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Call		6.00000	5	36.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.45	Put		3,918.00000	4,008	36.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Call		1.00000	1	42.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.45	Put		5,913.00000	6,004	42.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Call		1.00000	1	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.45	Put		7,913.00000	8,003	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Call		4,038.00000	3,948	37.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.50	Put		0.00000	0	37.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Call		3,041.00000	2,951	34.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.50	Put		3.00000	3	34.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Call		2,050.00000	1,960	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.50	Put		12.00000	13	28.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Call		6.00000	5	36.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.50	Put		3,968.00000	4,058	36.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Call		1.00000	1	43.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.50	Put		5,963.00000	6,054	43.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Call		1.00000	1	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.50	Put		7,963.00000	8,053	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Call		2,942.00000	2,851	33.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.60	Put		4.00000	4	33.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Call		1,952.00000	1,862	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.60	Put		14.00000	15	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Call		5.00000	5	37.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.60	Put		4,067.00000	4,157	37.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	19.60	Call			1.00000	1	43.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.60	Put			6,063.00000	6,154	43.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Call			1.00000	1	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.60	Put			8,063.00000	8,153	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Call			3,988.00000	3,898	37.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.55	Put			0.00000	0	37.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Call			2,991.00000	2,901	33.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.55	Put			3.00000	4	33.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Call			2,001.00000	1,911	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.55	Put			13.00000	14	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Call			6.00000	5	37.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.55	Put			4,018.00000	4,107	37.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Call			1.00000	1	43.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.55	Put			6,013.00000	6,104	43.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Call			1.00000	1	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.55	Put			8,013.00000	8,103	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Call			4,188.00000	4,098	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.35	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Call			3,190.00000	3,100	34.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.35	Put			2.00000	3	34.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Call			2,198.00000	2,108	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.35	Put			10.00000	11	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Call			1,222.00000	1,135	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.35	Put			34.00000	38	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Call			6.00000	6	36.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.35	Put			3,818.00000	3,908	36.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Call			2.00000	1	42.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.35	Put			5,814.00000	5,904	42.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Call			1.00000	1	50.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.35	Put			7,813.00000	7,903	50.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Call			4,338.00000	4,248	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.20	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Call			3,340.00000	3,249	35.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.20	Put			2.00000	2	35.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Call			2,346.00000	2,256	29.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.20	Put			8.00000	9	29.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Call			1,366.00000	1,278	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.20	Put			28.00000	31	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Call			7.00000	6	35.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.20	Put			3,669.00000	3,759	35.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Call			2.00000	1	42.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.20	Put			5,664.00000	5,754	42.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Call			1.00000	1	49.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.20	Put			7,663.00000	7,753	49.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.95	Call			4,588.00000	4,497	37.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.95	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Call			3,589.00000	3,498	36.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.95	Put			1.00000	1	36.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Call			2,594.00000	2,504	31.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.95	Put			6.00000	6	31.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Call			1,609.00000	1,520	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.95	Put			21.00000	22	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Call			8.00000	7	34.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.95	Put			3,420.00000	3,510	34.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Call			2.00000	2	41.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.95	Put			5,414.00000	5,504	41.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Call			1.00000	1	48.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.95	Put			7,413.00000	7,503	48.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Call			4,738.00000	4,647	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.80	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Call			3,739.00000	3,648	36.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.80	Put			1.00000	1	36.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Call			2,743.00000	2,652	32.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.80	Put			5.00000	5	32.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Call			1,755.00000	1,666	25.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.80	Put			17.00000	19	25.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Call			9.00000	8	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.80	Put			3,271.00000	3,361	34.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Call			2.00000	2	40.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.80	Put			5,264.00000	5,355	40.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Call			1.00000	1	48.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.80	Put			7,263.00000	7,354	48.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Call			4,788.00000	4,697	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.75	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Call			3,789.00000	3,698	36.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.75	Put			1.00000	1	36.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Call			2,792.00000	2,702	32.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.75	Put			4.00000	5	32.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Call			1,804.00000	1,715	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.75	Put			16.00000	17	26.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Call			9.00000	8	33.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.75	Put			3,221.00000	3,311	33.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Call			2.00000	2	40.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.75	Put			5,214.00000	5,305	40.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Call			1.00000	1	48.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.75	Put			7,213.00000	7,304	48.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Call			4,488.00000	4,397	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.05	Put			0.00000	0	37.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Call			3,489.00000	3,399	35.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.05	Put			1.00000	1	35.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	11.05	Call			2,494.00000	2,404	30.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.05	Put			6.00000	7	30.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Call			1,511.00000	1,423	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.05	Put			23.00000	25	23.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Call			8.00000	7	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.05	Put			3,520.00000	3,609	35.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Call			2.00000	2	41.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.05	Put			5,514.00000	5,604	41.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Call			1.00000	1	49.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.05	Put			7,513.00000	7,603	49.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Call			3,889.00000	3,798	37.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.65	Put			1.00000	1	37.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Call			1,902.00000	1,813	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.65	Put			14.00000	15	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Call			5.00000	4	37.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.65	Put			4,117.00000	4,207	37.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Call			1.00000	1	50.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	21.65	Put			8,113.00000	8,203	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.68040		13.77460		19.58	560,896.40	41	14,939.00
£ / R On 14/12/2009 Currency Future	13.75	Call			626.00000	594	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			602.00000	663	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			649.00000	613	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			574.00000	633	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			568.00000	539	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			694.00000	759	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			587.00000	557	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			662.00000	726	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,036.00000	979	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			261.00000	299	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			695.00000	657	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			521.00000	577	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			797.00000	753	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			423.00000	473	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			853.00000	806	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			378.00000	425	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			911.00000	861	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			336.00000	380	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			941.00000	889	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			316.00000	359	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,003.00000	949	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			279.00000	318	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			771.00000	728	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			446.00000	498	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			672.00000	635	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			547.00000	604	19.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.80	Call			606.00000	575	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			632.00000	694	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			587.00000	557	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			662.00000	726	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			626.00000	594	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			602.00000	663	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			672.00000	635	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			547.00000	604	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			745.00000	704	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			470.00000	523	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			797.00000	753	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			423.00000	473	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			825.00000	779	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			400.00000	449	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			911.00000	861	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			336.00000	380	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			941.00000	889	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			316.00000	359	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			972.00000	919	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			297.00000	338	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			649.00000	613	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			574.00000	633	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			695.00000	657	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			521.00000	577	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			771.00000	728	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			446.00000	498	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			720.00000	680	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			495.00000	550	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			972.00000	919	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			297.00000	338	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,069.00000	1,011	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			244.00000	280	18.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			695.00000	657	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			521.00000	577	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			440.00000	418	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			965.00000	1,038	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			533.00000	506	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			758.00000	825	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			516.00000	490	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			791.00000	859	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			516.00000	490	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			791.00000	859	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			500.00000	474	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			825.00000	894	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			454.00000	431	20.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.25	Put			929.00000	1,001	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			400.00000	381	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,076.00000	1,150	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			426.00000	405	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,002.00000	1,075	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			413.00000	393	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,038.00000	1,112	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			388.00000	369	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,113.00000	1,189	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			304.00000	290	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,429.00000	1,509	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			313.00000	298	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,388.00000	1,468	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			365.00000	347	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,190.00000	1,267	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			343.00000	327	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,268.00000	1,346	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			323.00000	308	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,348.00000	1,427	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			286.00000	273	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,512.00000	1,593	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			270.00000	258	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,595.00000	1,677	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			255.00000	243	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,680.00000	1,763	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			203.00000	195	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,029.00000	2,115	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			500.00000	474	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			825.00000	894	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			469.00000	445	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			894.00000	965	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			568.00000	539	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			694.00000	759	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			365.00000	347	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,190.00000	1,267	21.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			484.00000	460	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			859.00000	929	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			376.00000	358	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,151.00000	1,228	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			353.00000	337	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,229.00000	1,306	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			332.00000	317	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,308.00000	1,387	22.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			262.00000	250	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,637.00000	1,720	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Call			587.00000	557	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			662.00000	726	19.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			550.00000	522	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			726.00000	792	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			484.00000	460	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			859.00000	929	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			376.00000	358	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,151.00000	1,228	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			295.00000	281	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,470.00000	1,551	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			353.00000	337	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,229.00000	1,306	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			278.00000	265	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,553.00000	1,635	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			413.00000	393	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,038.00000	1,112	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			304.00000	290	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,429.00000	1,509	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			426.00000	405	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,002.00000	1,075	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,475.00000	5,381	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,989.00000	3,896	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	15	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,519.00000	2,428	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			45.00000	48	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,172.00000	1,110	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			197.00000	229	18.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			181.00000	172	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,207.00000	2,292	24.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			63.00000	59	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,588.00000	3,679	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			31.00000	30	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,057.00000	5,150	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			20.00000	19	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,545.00000	6,639	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,925.00000	5,831	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,431.00000	4,338	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			6.00000	7	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,958.00000	2,866	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			33.00000	36	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,544.00000	1,465	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			120.00000	135	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			234.00000	224	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Put		1,809.00000	1,893	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		86.00000	81	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,161.00000	3,251	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		36.00000	35	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,612.00000	4,705	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		23.00000	23	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,099.00000	6,192	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		6,175.00000	6,080	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,678.00000	4,585	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		4.00000	5	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,202.00000	3,110	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		28.00000	30	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,765.00000	1,682	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		91.00000	101	19.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		103.00000	97	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		2,928.00000	3,017	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		40.00000	38	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,365.00000	4,458	27.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		25.00000	25	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,850.00000	5,944	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,102.00000	1,043	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		228.00000	263	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,331.00000	1,259	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		157.00000	178	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,249.00000	1,179	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		174.00000	199	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,102.00000	1,043	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		228.00000	263	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,208.00000	1,144	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		183.00000	214	18.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,137.00000	1,076	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		212.00000	246	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		881.00000	833	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		357.00000	402	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		533.00000	506	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		758.00000	825	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		825.00000	779	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		400.00000	449	19.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		500.00000	474	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		825.00000	894	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		550.00000	522	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		726.00000	792	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		745.00000	704	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		470.00000	523	19.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Call			3,693.00000	3,600	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			18.00000	20	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			2,714.00000	2,622	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			39.00000	42	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			72.00000	68	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			3,398.00000	3,488	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			29.00000	28	29.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			5,354.00000	5,448	29.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			15.00000	15	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			7,341.00000	7,435	33.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			4,579.00000	4,486	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			5.00000	6	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			3,594.00000	3,502	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	22	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			2,616.00000	2,525	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			42.00000	45	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			1,676.00000	1,594	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			101.00000	114	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			67.00000	63	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			3,493.00000	3,583	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			28.00000	27	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			5,453.00000	5,547	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			15.00000	15	33.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			7,440.00000	7,534	33.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			3,447.00000	3,355	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			22.00000	24	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			2,471.00000	2,380	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			46.00000	49	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			60.00000	57	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			3,636.00000	3,727	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			27.00000	26	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			5,602.00000	5,696	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			14.00000	14	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			7,590.00000	7,684	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			4,480.00000	4,387	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			6.00000	7	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			3,496.00000	3,404	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			21.00000	23	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			1,588.00000	1,508	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			113.00000	128	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			240.00000	230	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			1,766.00000	1,850	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			27.00000	27	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			5,553.00000	5,646	30.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			14.00000	14	33.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.30	Put		7,540.00000	7,634	33.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		4,283.00000	4,190	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		9.00000	10	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		3,300.00000	3,208	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		25.00000	28	25.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		2,326.00000	2,235	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		51.00000	54	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		1,415.00000	1,340	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		141.00000	160	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		215.00000	206	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		1,940.00000	2,025	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		54.00000	51	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		3,780.00000	3,871	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		26.00000	25	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		5,751.00000	5,845	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		14.00000	13	34.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		7,739.00000	7,833	34.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		4,136.00000	4,043	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		11.00000	13	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		3,153.00000	3,062	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		29.00000	31	25.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		2,181.00000	2,091	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		57.00000	60	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		1,290.00000	1,219	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		165.00000	188	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		198.00000	190	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		2,073.00000	2,159	24.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		49.00000	46	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		3,924.00000	4,016	26.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		25.00000	24	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		5,900.00000	5,994	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		13.00000	13	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		7,889.00000	7,982	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		4,087.00000	3,995	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		12.00000	14	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call		3,105.00000	3,013	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put		30.00000	33	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call		2,133.00000	2,043	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put		59.00000	62	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call		193.00000	185	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put		2,118.00000	2,204	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call		47.00000	45	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put		3,973.00000	4,064	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call		24.00000	24	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put		5,950.00000	6,044	31.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.70	Call			13.00000	13	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			7,938.00000	8,032	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			4,038.00000	3,945	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	15	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			3,056.00000	2,964	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			31.00000	34	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			2,085.00000	1,997	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			61.00000	66	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			188.00000	178	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,163.00000	2,248	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			46.00000	44	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,021.00000	4,113	26.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			24.00000	24	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,000.00000	6,093	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			13.00000	12	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			7,988.00000	8,082	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,939.00000	3,846	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			15.00000	16	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,993.00000	1,905	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			68.00000	75	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			175.00000	166	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,250.00000	2,336	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			44.00000	42	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,119.00000	4,212	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			12.00000	12	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,087.00000	8,181	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			3,007.00000	2,915	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			32.00000	35	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			2,039.00000	1,951	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			64.00000	71	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			45.00000	43	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,070.00000	4,162	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			24.00000	23	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,049.00000	6,143	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			12.00000	12	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,038.00000	8,132	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			4,234.00000	4,141	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			9.00000	11	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			3,251.00000	3,159	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			26.00000	29	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			2,277.00000	2,187	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			53.00000	56	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			1,373.00000	1,299	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			148.00000	169	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			209.00000	200	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.55	Put		1,985.00000	2,070	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		53.00000	50	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		3,828.00000	3,919	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		25.00000	25	30.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		5,801.00000	5,895	30.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		13.00000	13	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		7,789.00000	7,883	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		4,332.00000	4,239	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		8.00000	9	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		3,349.00000	3,257	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		24.00000	27	25.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		2,374.00000	2,283	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		49.00000	53	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		1,458.00000	1,382	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		133.00000	151	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		221.00000	212	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		1,896.00000	1,981	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		56.00000	53	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		3,732.00000	3,823	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		26.00000	26	30.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		5,701.00000	5,795	30.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		14.00000	14	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		7,689.00000	7,783	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		4,728.00000	4,635	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		3.00000	4	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		3,742.00000	3,649	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		17.00000	19	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		2,763.00000	2,671	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		38.00000	41	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		1,810.00000	1,726	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		86.00000	95	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		278.00000	265	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,553.00000	1,635	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		75.00000	71	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		3,350.00000	3,440	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		29.00000	28	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		5,304.00000	5,398	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		16.00000	15	33.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		7,291.00000	7,385	33.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		4,778.00000	4,684	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		3.00000	4	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		3,791.00000	3,699	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		17.00000	18	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		2,811.00000	2,720	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		37.00000	39	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.00	Call			1,856.00000	1,770	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			81.00000	90	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			77.00000	73	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,303.00000	3,393	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			30.00000	29	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,255.00000	5,348	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			16.00000	16	33.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,241.00000	7,335	33.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			4,629.00000	4,535	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			4.00000	5	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			3,643.00000	3,551	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			19.00000	21	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			2,665.00000	2,574	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			40.00000	43	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			1,720.00000	1,638	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			96.00000	107	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			262.00000	250	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,637.00000	1,720	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			70.00000	66	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			3,445.00000	3,535	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			28.00000	28	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			5,404.00000	5,497	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			15.00000	15	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			7,390.00000	7,484	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			4,530.00000	4,437	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			5.00000	6	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			3,545.00000	3,453	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			21.00000	22	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			2,568.00000	2,477	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			43.00000	46	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			1,632.00000	1,551	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			107.00000	121	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			247.00000	237	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			1,723.00000	1,806	23.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			65.00000	61	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			3,540.00000	3,631	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			27.00000	27	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			5,503.00000	5,596	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			15.00000	14	33.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			7,490.00000	7,584	33.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			4,382.00000	4,289	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			7.00000	8	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			3,398.00000	3,306	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			23.00000	25	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			2,422.00000	2,331	21.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.40	Put		48.00000	51	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		1,501.00000	1,423	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		126.00000	143	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		227.00000	217	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		1,853.00000	1,937	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		58.00000	55	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		3,684.00000	3,775	25.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		26.00000	26	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		5,652.00000	5,745	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		14.00000	14	33.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		7,639.00000	7,733	33.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		4,185.00000	4,092	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	12	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		2,229.00000	2,139	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		55.00000	58	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		51.00000	48	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		3,876.00000	3,967	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		13.00000	13	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		7,839.00000	7,933	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,890.00000	3,797	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		15.00000	17	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,909.00000	2,817	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		34.00000	37	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,947.00000	1,860	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		72.00000	80	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		169.00000	160	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,294.00000	2,380	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		43.00000	41	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		4,169.00000	4,261	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		23.00000	22	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		6,148.00000	6,242	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		12.00000	11	34.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		8,137.00000	8,231	34.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.91080	14.00550		19.71	0.00	0	58.00
£ / R On 15/03/2010 Currency Future	14.00	Call		0.00000	806	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		0.00000	895	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		875.00000	844	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		770.00000	833	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		778.00000	752	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		922.00000	991	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		796.00000	769	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		890.00000	958	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		3,016.00000	2,926	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		61.00000	65	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		919.00000	885	19.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.80	Put		713.00000	774	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		4,865.00000	4,772	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		9.00000	11	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		988.00000	952	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		633.00000	691	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,037.00000	998	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		582.00000	638	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		1,415.00000	1,357	18.18	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		310.00000	346	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		1,115.00000	1,073	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		509.00000	562	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		606.00000	587	21.24	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,300.00000	1,376	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,062.00000	1,023	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		557.00000	612	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		1,142.00000	1,099	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		486.00000	538	18.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		1,226.00000	1,180	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		421.00000	469	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		1,197.00000	1,152	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		442.00000	491	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		815.00000	787	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		859.00000	926	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		854.00000	824	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		799.00000	864	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		897.00000	864	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		741.00000	803	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		941.00000	907	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		686.00000	746	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,012.00000	975	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		607.00000	664	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		1,088.00000	1,047	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		533.00000	587	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		1,169.00000	1,125	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		464.00000	514	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		965.00000	929	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		659.00000	718	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,522.00000	4,430	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		16.00000	19	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,550.00000	3,458	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		45.00000	47	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,585.00000	2,498	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		80.00000	87	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,708.00000	1,642	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		203.00000	231	18.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Call			662.00000	642	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,157.00000	1,231	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			430.00000	419	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			1,924.00000	2,008	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			286.00000	278	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			2,780.00000	2,867	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			193.00000	189	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,687.00000	3,778	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,424.00000	4,333	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			19.00000	22	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,453.00000	3,361	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			47.00000	50	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,491.00000	2,403	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			85.00000	93	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,632.00000	1,568	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			227.00000	257	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			633.00000	614	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,228.00000	1,303	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			413.00000	402	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,007.00000	2,092	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			274.00000	267	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			2,869.00000	2,956	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			186.00000	182	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			3,780.00000	3,871	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,328.00000	4,236	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			22.00000	26	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,355.00000	3,263	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			50.00000	53	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,396.00000	2,310	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			91.00000	99	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,558.00000	1,496	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			252.00000	285	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			397.00000	387	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,091.00000	2,176	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			263.00000	257	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			2,958.00000	3,046	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			179.00000	175	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			3,873.00000	3,965	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,231.00000	4,140	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			26.00000	30	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,258.00000	3,166	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			53.00000	56	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,302.00000	2,217	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			97.00000	106	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,486.00000	1,425	18.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.80	Put			280.00000	315	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			579.00000	562	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,374.00000	1,451	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			381.00000	372	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,176.00000	2,261	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			253.00000	247	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,047.00000	3,136	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			173.00000	169	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			3,967.00000	4,058	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			4,087.00000	3,996	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			32.00000	35	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,113.00000	3,021	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			57.00000	61	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,162.00000	2,081	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			106.00000	121	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,381.00000	1,326	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			325.00000	365	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			542.00000	527	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,487.00000	1,566	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			360.00000	350	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,304.00000	2,389	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			238.00000	232	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,183.00000	3,272	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			164.00000	160	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,108.00000	4,199	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,183.00000	4,093	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			27.00000	32	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,210.00000	3,118	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			54.00000	57	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,255.00000	2,170	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			100.00000	109	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,450.00000	1,391	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			295.00000	330	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			567.00000	550	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,411.00000	1,489	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			374.00000	365	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,218.00000	2,304	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			248.00000	242	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,092.00000	3,181	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			170.00000	166	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,014.00000	4,105	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,473.00000	4,381	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			18.00000	21	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,501.00000	3,409	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			46.00000	48	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.55	Call			2,538.00000	2,450	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			83.00000	90	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,670.00000	1,605	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			215.00000	244	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			648.00000	628	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,192.00000	1,267	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			421.00000	410	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			1,966.00000	2,050	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			280.00000	273	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			2,824.00000	2,912	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			189.00000	185	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			3,734.00000	3,824	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,279.00000	4,188	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			24.00000	28	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,307.00000	3,215	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			51.00000	54	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,349.00000	2,263	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			94.00000	102	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			1,522.00000	1,460	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			266.00000	299	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			592.00000	574	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,337.00000	1,414	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			389.00000	379	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,133.00000	2,218	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			258.00000	252	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,002.00000	3,091	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			176.00000	172	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			3,920.00000	4,011	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			4,376.00000	4,285	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			20.00000	24	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			3,404.00000	3,312	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			48.00000	51	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			2,443.00000	2,357	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			88.00000	96	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			1,595.00000	1,531	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			239.00000	271	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			619.00000	600	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,264.00000	1,340	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			405.00000	394	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,049.00000	2,134	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			268.00000	262	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			2,913.00000	3,001	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			182.00000	179	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			3,827.00000	3,918	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			4,135.00000	4,045	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put		29.00000	34	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		3,161.00000	3,070	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		56.00000	59	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		2,208.00000	2,124	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		103.00000	113	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		554.00000	538	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,449.00000	1,527	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		367.00000	358	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,261.00000	2,347	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		243.00000	237	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,137.00000	3,226	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		167.00000	163	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,061.00000	4,153	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		965.00000	929	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		659.00000	718	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		4,717.00000	4,625	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		12.00000	14	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		3,745.00000	3,653	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		40.00000	42	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		2,776.00000	2,687	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		71.00000	76	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,866.00000	1,796	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		161.00000	185	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		726.00000	702	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,020.00000	1,091	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		467.00000	455	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		1,762.00000	1,844	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		310.00000	302	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		2,605.00000	2,691	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		208.00000	203	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		3,502.00000	3,592	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		92.00000	90	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		5,386.00000	5,480	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		40.00000	39	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		7,334.00000	7,428	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		4,571.00000	4,478	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		15.00000	18	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		3,599.00000	3,507	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		43.00000	46	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		2,633.00000	2,545	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		78.00000	84	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,747.00000	1,680	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		192.00000	219	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		439.00000	427	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		1,883.00000	1,967	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.45	Call			196.00000	192	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			3,641.00000	3,731	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			86.00000	85	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			5,531.00000	5,624	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			37.00000	36	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			7,482.00000	7,576	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			83.00000	82	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			5,627.00000	5,721	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			36.00000	35	28.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			7,580.00000	7,674	28.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			81.00000	80	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			5,676.00000	5,769	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			35.00000	34	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			7,629.00000	7,723	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			76.00000	75	27.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			5,821.00000	5,915	27.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			33.00000	32	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			7,777.00000	7,871	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			73.00000	72	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			5,918.00000	6,012	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			32.00000	31	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			7,876.00000	7,970	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			72.00000	71	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			5,966.00000	6,060	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			31.00000	30	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			7,925.00000	8,019	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			70.00000	70	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,015.00000	6,109	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			30.00000	29	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			7,975.00000	8,069	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,990.00000	3,898	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			35.00000	37	24.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			2,073.00000	1,998	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			117.00000	137	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			1,316.00000	1,266	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			360.00000	405	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			345.00000	336	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,390.00000	2,475	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			157.00000	153	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,202.00000	4,292	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			67.00000	66	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,112.00000	6,206	28.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			29.00000	28	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,073.00000	8,167	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			75.00000	74	27.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.80	Put		5,869.00000	5,963	27.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		32.00000	31	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		7,827.00000	7,921	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		79.00000	78	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		5,724.00000	5,818	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		34.00000	34	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		7,679.00000	7,773	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		4,619.00000	4,527	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		14.00000	16	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		3,648.00000	3,555	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		42.00000	45	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		2,681.00000	2,592	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		75.00000	81	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,786.00000	1,718	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		181.00000	207	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		448.00000	436	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		1,842.00000	1,925	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		200.00000	196	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		3,595.00000	3,685	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		88.00000	87	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		5,483.00000	5,576	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		38.00000	37	28.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		7,432.00000	7,526	28.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,766.00000	4,674	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		11.00000	13	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,794.00000	3,702	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		39.00000	41	23.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,824.00000	2,735	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		68.00000	74	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,907.00000	1,835	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		151.00000	175	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		477.00000	464	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		1,721.00000	1,803	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		212.00000	207	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		3,456.00000	3,546	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		94.00000	92	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		5,338.00000	5,431	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		40.00000	40	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		7,285.00000	7,379	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,815.00000	4,723	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		10.00000	12	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,843.00000	3,751	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		38.00000	40	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,872.00000	2,782	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		66.00000	71	20.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.20	Call			1,948.00000	1,875	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			142.00000	165	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			487.00000	474	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			1,682.00000	1,763	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			216.00000	211	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			3,410.00000	3,500	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			96.00000	94	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			5,290.00000	5,383	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			41.00000	40	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			7,236.00000	7,330	28.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			4,668.00000	4,576	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			13.00000	15	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			3,697.00000	3,604	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			41.00000	43	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			2,728.00000	2,639	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			73.00000	79	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			1,826.00000	1,757	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			171.00000	196	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			457.00000	445	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			1,802.00000	1,884	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			204.00000	199	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			3,548.00000	3,639	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			90.00000	89	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			5,434.00000	5,528	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			39.00000	38	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			7,383.00000	7,477	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			84.00000	83	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			5,579.00000	5,673	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			36.00000	36	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			7,531.00000	7,625	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,941.00000	3,849	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			36.00000	38	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,968.00000	2,878	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			62.00000	67	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			2,031.00000	1,957	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			125.00000	146	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			1,285.00000	1,236	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			380.00000	426	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			338.00000	329	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			2,432.00000	2,518	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			154.00000	150	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			4,248.00000	4,339	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			66.00000	65	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			6,160.00000	6,254	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			28.00000	27	29.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.10	Put		8,123.00000	8,216	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		3,892.00000	3,800	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		37.00000	39	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,920.00000	2,830	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		64.00000	69	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,989.00000	1,916	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		133.00000	155	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		1,255.00000	1,208	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		400.00000	447	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		331.00000	322	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		2,475.00000	2,561	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		150.00000	147	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		4,295.00000	4,386	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		65.00000	64	28.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		6,209.00000	6,303	28.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		27.00000	26	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		8,172.00000	8,266	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		0.00000	3,947	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		0.00000	36	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		0.00000	2,973	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		0.00000	63	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		0.00000	2,039	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		0.00000	129	17.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		0.00000	1,296	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		0.00000	385	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	343	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		0.00000	2,432	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		0.00000	156	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		0.00000	4,246	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		0.00000	68	28.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		0.00000	6,157	28.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		0.00000	29	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		0.00000	8,118	29.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.13210	14.22430		19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		1,023.00000	994	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		998.00000	1,062	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,042.00000	1,013	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		968.00000	1,031	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		967.00000	940	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,093.00000	1,158	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		985.00000	958	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,061.00000	1,126	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,083.00000	1,052	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		909.00000	970	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,391.00000	1,347	18.65	0.00	0	12,265.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.40	Put		566.00000	615	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,169.00000	1,135	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		795.00000	852	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		334.00000	327	24.70	0.00	0	12,265.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,610.00000	3,695	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,215.00000	1,179	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		741.00000	797	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		1,288.00000	1,248	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		663.00000	716	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,239.00000	1,201	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		715.00000	769	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		1,313.00000	1,272	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		638.00000	690	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,364.00000	1,322	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		590.00000	640	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		1,263.00000	1,225	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		689.00000	742	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,147.00000	1,113	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		823.00000	881	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,063.00000	1,032	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		938.00000	1,000	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		1,004.00000	976	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,029.00000	1,094	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,125.00000	1,092	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		851.00000	910	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,192.00000	1,156	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		768.00000	824	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,125.00000	1,092	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		851.00000	910	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,104.00000	1,072	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		880.00000	940	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,147.00000	1,113	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		823.00000	881	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,239.00000	1,201	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		715.00000	769	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,338.00000	1,297	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		614.00000	665	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,473.00000	1,427	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		499.00000	545	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,418.00000	1,374	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		544.00000	591	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		882.00000	858	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,257.00000	1,326	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,105.00000	2,038	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		231.00000	256	18.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Call		1,736.00000	1,678	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		362.00000	396	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		675.00000	659	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		1,801.00000	1,877	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		485.00000	474	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,611.00000	2,692	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		350.00000	343	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,475.00000	3,561	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		259.00000	254	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,385.00000	4,472	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,145.00000	2,076	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		220.00000	244	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,771.00000	1,712	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		347.00000	380	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,445.00000	1,400	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		521.00000	568	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		687.00000	670	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		1,762.00000	1,838	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		493.00000	482	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,569.00000	2,650	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		355.00000	348	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,431.00000	3,516	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		263.00000	258	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,339.00000	4,426	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,629.00000	5,538	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		5.00000	5	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,171.00000	4,083	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		47.00000	50	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,740.00000	2,658	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		115.00000	126	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,567.00000	1,514	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		442.00000	482	18.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		527.00000	516	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,403.00000	2,484	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		324.00000	317	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,699.00000	3,785	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		206.00000	202	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,082.00000	5,170	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		133.00000	131	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,509.00000	6,599	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		6,076.00000	5,984	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		2.00000	2	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,600.00000	4,510	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		26.00000	28	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,150.00000	3,061	18.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put		76.00000	78	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,879.00000	1,817	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		305.00000	335	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		610.00000	596	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,036.00000	2,114	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		372.00000	365	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,298.00000	3,383	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		236.00000	231	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,662.00000	4,749	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		153.00000	151	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,079.00000	6,169	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,326.00000	6,233	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		1.00000	1	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,842.00000	4,752	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		18.00000	20	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,393.00000	3,303	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		69.00000	71	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,067.00000	2,000	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		242.00000	268	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		664.00000	648	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		1,839.00000	1,916	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		404.00000	395	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,079.00000	3,163	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		255.00000	250	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,431.00000	4,518	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		164.00000	161	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		5,840.00000	5,929	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,745.00000	4,655	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		21.00000	23	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,783.00000	3,693	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		59.00000	61	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,829.00000	2,746	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		105.00000	114	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,990.00000	1,926	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		266.00000	294	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		915.00000	890	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,190.00000	1,258	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		641.00000	626	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		1,917.00000	1,994	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		461.00000	451	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		2,737.00000	2,819	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,881.00000	3,791	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		57.00000	59	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,919.00000	2,835	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		95.00000	103	18.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.40	Call			949.00000	923	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,125.00000	1,191	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			477.00000	466	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,652.00000	2,734	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			344.00000	337	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,520.00000	3,605	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,891.00000	4,801	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			17.00000	19	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,930.00000	3,840	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			56.00000	58	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,964.00000	2,879	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			90.00000	97	18.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			329.00000	322	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,654.00000	3,740	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			835.00000	813	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,360.00000	1,431	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			590.00000	577	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,116.00000	2,195	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			424.00000	415	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			2,950.00000	3,033	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			309.00000	304	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			3,835.00000	3,921	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			763.00000	744	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,539.00000	1,611	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			544.00000	532	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,320.00000	2,400	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			391.00000	383	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,166.00000	3,251	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			287.00000	282	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,063.00000	4,150	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,504.00000	4,414	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			30.00000	32	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,539.00000	3,449	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			65.00000	67	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,607.00000	2,528	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			133.00000	146	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,807.00000	1,747	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			332.00000	365	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			699.00000	682	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			1,724.00000	1,800	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			502.00000	491	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,528.00000	2,609	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			361.00000	354	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,387.00000	3,471	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			267.00000	262	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Put		4,293.00000	4,380	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,360.00000	4,271	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		36.00000	39	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,477.00000	2,400	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		153.00000	168	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,701.00000	1,645	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		377.00000	412	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,313.00000	4,224	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		39.00000	42	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,344.00000	3,255	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		70.00000	73	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,434.00000	2,358	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		160.00000	176	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,667.00000	1,611	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		393.00000	429	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		652.00000	637	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		1,878.00000	1,955	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		469.00000	459	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,694.00000	2,776	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		339.00000	332	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,565.00000	3,650	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		251.00000	246	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,477.00000	4,564	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,218.00000	4,130	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		44.00000	47	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,247.00000	3,158	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		73.00000	76	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,349.00000	2,275	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		175.00000	193	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,600.00000	1,546	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		425.00000	464	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		631.00000	616	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		1,956.00000	2,034	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		453.00000	443	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		2,779.00000	2,861	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		243.00000	239	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,569.00000	4,656	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		4,124.00000	4,036	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		49.00000	54	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,265.00000	2,193	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		191.00000	211	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,534.00000	1,483	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		460.00000	501	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		438.00000	429	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		2,864.00000	2,947	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.65	Call			319.00000	313	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			3,745.00000	3,831	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			4,408.00000	4,319	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			34.00000	37	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,442.00000	3,352	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			67.00000	70	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,520.00000	2,443	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			146.00000	160	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,552.00000	4,462	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			28.00000	30	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,588.00000	3,498	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			64.00000	66	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,651.00000	2,571	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			127.00000	139	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,843.00000	1,782	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			318.00000	350	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			711.00000	694	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,687.00000	1,761	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			511.00000	499	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,486.00000	2,567	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			367.00000	359	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,342.00000	3,427	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			271.00000	266	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,247.00000	4,334	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,588.00000	3,498	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			64.00000	66	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,651.00000	2,571	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			127.00000	139	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,843.00000	1,782	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			318.00000	350	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			711.00000	694	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			1,687.00000	1,761	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			4,265.00000	4,177	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			41.00000	45	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			3,296.00000	3,206	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			72.00000	74	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			2,392.00000	2,317	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			167.00000	184	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			1,633.00000	1,579	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			409.00000	446	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			247.00000	242	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			4,523.00000	4,610	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			3,199.00000	3,109	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			74.00000	77	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			2,307.00000	2,234	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.10	Put		183.00000	202	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		620.00000	606	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		1,996.00000	2,074	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		446.00000	436	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		2,821.00000	2,904	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		240.00000	235	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		4,615.00000	4,703	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		4,697.00000	4,607	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		23.00000	25	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		3,734.00000	3,645	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		60.00000	62	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		2,784.00000	2,702	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		110.00000	120	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,953.00000	1,889	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		279.00000	307	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		750.00000	731	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		1,575.00000	1,649	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		535.00000	524	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,361.00000	2,442	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		385.00000	377	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,210.00000	3,295	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		283.00000	278	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,109.00000	4,196	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		181.00000	178	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		5,507.00000	5,596	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		99.00000	98	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		7,425.00000	7,516	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		3,637.00000	3,547	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		62.00000	65	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		2,695.00000	2,614	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		121.00000	132	18.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		176.00000	173	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		5,602.00000	5,691	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		96.00000	95	28.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		7,522.00000	7,613	28.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		171.00000	168	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		5,697.00000	5,786	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		94.00000	92	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		7,619.00000	7,710	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		4,456.00000	4,367	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		32.00000	35	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		3,491.00000	3,401	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		66.00000	69	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		2,564.00000	2,485	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		139.00000	153	18.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.80	Call			580.00000	567	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,156.00000	2,235	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			305.00000	299	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			3,881.00000	3,967	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			169.00000	166	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			5,744.00000	5,834	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			92.00000	91	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			7,668.00000	7,759	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,344.00000	3,255	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			70.00000	73	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,434.00000	2,358	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			160.00000	176	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,667.00000	1,611	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			393.00000	429	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			553.00000	541	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,278.00000	2,359	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			292.00000	286	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,017.00000	4,104	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			162.00000	159	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			5,888.00000	5,977	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			88.00000	87	28.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			7,814.00000	7,905	28.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			553.00000	541	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,278.00000	2,359	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			160.00000	157	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			5,935.00000	6,025	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			87.00000	86	28.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			7,863.00000	7,954	28.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			519.00000	508	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,444.00000	2,526	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			275.00000	270	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,201.00000	4,288	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			83.00000	82	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,009.00000	8,100	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			4,077.00000	3,987	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			53.00000	55	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			3,102.00000	3,015	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			77.00000	83	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			2,224.00000	2,154	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			200.00000	222	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			1,502.00000	1,455	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			478.00000	523	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			151.00000	149	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,127.00000	6,216	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			82.00000	80	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Put			8,058.00000	8,148	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,979.00000	3,889	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			55.00000	57	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			3,010.00000	2,924	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			86.00000	92	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			147.00000	144	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,222.00000	6,312	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			79.00000	77	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,155.00000	8,245	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			4,028.00000	3,938	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			54.00000	56	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			3,056.00000	2,970	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			81.00000	87	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			2,184.00000	2,115	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			210.00000	233	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			149.00000	146	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,175.00000	6,264	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			80.00000	79	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,106.00000	8,197	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			279.00000	274	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,155.00000	4,242	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			156.00000	153	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,031.00000	6,121	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			84.00000	83	28.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			7,960.00000	8,051	28.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			562.00000	549	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,237.00000	2,317	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			296.00000	290	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			3,972.00000	4,058	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			90.00000	88	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			7,765.00000	7,856	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			4,794.00000	4,704	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			20.00000	21	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			3,832.00000	3,742	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			58.00000	60	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,874.00000	2,790	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			100.00000	108	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			2,028.00000	1,963	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Put			254.00000	281	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			186.00000	183	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			5,412.00000	5,501	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			102.00000	101	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			7,328.00000	7,419	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			189.00000	186	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			5,365.00000	5,453	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Call		104.00000	102	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		7,280.00000	7,370	28.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		4,648.00000	4,559	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		24.00000	26	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		3,686.00000	3,596	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		61.00000	64	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,916.00000	1,853	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		291.00000	321	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		178.00000	175	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		5,554.00000	5,643	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		98.00000	96	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		7,474.00000	7,564	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		600.00000	586	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,075.00000	2,154	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		314.00000	308	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		3,790.00000	3,876	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		174.00000	171	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		5,649.00000	5,738	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		95.00000	94	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		7,571.00000	7,661	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		571.00000	558	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,197.00000	2,276	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		300.00000	295	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		3,926.00000	4,013	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		166.00000	164	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		5,792.00000	5,882	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		91.00000	89	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		7,717.00000	7,807	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		144.00000	142	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,270.00000	6,360	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		77.00000	76	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,203.00000	8,294	28.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.54550	11.60460		18.95	0.00	0	21,071.00
€ / R On 14/09/2009 Currency Future	11.60	Call		270.00000	240	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		266.00000	295	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		355.00000	315	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		200.00000	220	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		250.00000	221	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		295.00000	326	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		297.00000	260	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		242.00000	265	18.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		386.00000	345	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		182.00000	199	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		487.00000	442	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.25	Put			133.00000	147	19.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			524.00000	477	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			119.00000	132	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call			639.00000	589	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put			84.00000	94	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			561.00000	513	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			106.00000	118	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call			561.00000	513	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			106.00000	118	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Call			679.00000	629	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.00	Put			75.00000	83	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			599.00000	551	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			95.00000	105	20.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			386.00000	345	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			182.00000	199	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			250.00000	221	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			295.00000	326	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			231.00000	204	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			326.00000	359	19.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			270.00000	240	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			266.00000	295	19.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			325.00000	287	19.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			221.00000	241	19.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			452.00000	408	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			148.00000	163	19.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			66.00000	57	23.69	0.00	0	100.00
€ / R On 14/09/2009 Currency Future	12.50	Put			961.00000	1,011	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			419.00000	376	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			164.00000	180	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			355.00000	315	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			200.00000	220	19.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			419.00000	376	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			164.00000	180	19.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			197.00000	174	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			392.00000	428	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			182.00000	160	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			427.00000	464	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			213.00000	188	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			359.00000	393	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			168.00000	147	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			463.00000	502	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			143.00000	125	21.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			539.00000	580	21.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			155.00000	136	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			501.00000	540	20.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.05	Call			132.00000	116	21.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			578.00000	620	21.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			122.00000	107	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			618.00000	661	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			77.00000	66	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			872.00000	921	23.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			89.00000	78	22.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			785.00000	832	22.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			97.00000	84	22.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			742.00000	788	22.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			71.00000	61	23.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			917.00000	966	23.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			57.00000	49	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,052.00000	1,104	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			53.00000	46	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,098.00000	1,150	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			43.00000	37	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,238.00000	1,291	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			32.00000	28	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,428.00000	1,482	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			25.00000	21	27.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,620.00000	1,676	27.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			27.00000	23	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,572.00000	1,627	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			27.00000	23	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,572.00000	1,627	26.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			17.00000	15	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,913.00000	1,969	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			16.00000	14	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,962.00000	2,019	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			18.00000	16	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,864.00000	1,920	28.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			19.00000	17	28.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,815.00000	1,871	28.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			21.00000	18	27.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,766.00000	1,822	27.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			21.00000	18	27.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,766.00000	1,822	27.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			23.00000	20	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,669.00000	1,725	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			14.00000	12	29.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,109.00000	2,166	29.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			11.00000	10	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,257.00000	2,314	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	9	30.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Put		2,306.00000	2,364	30.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		15.00000	13	29.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,011.00000	2,068	29.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		22.00000	19	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,717.00000	1,773	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		22.00000	19	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,717.00000	1,773	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		19.00000	17	28.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,815.00000	1,871	28.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		30.00000	26	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,476.00000	1,530	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		13.00000	11	29.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,158.00000	2,215	29.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		14.00000	12	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,060.00000	2,117	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		11.00000	9	30.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,306.00000	2,364	30.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		10.00000	8	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,355.00000	2,413	30.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		9.00000	8	30.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,405.00000	2,462	30.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		8.00000	7	31.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,504.00000	2,562	31.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		12.00000	10	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,207.00000	2,265	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		28.00000	24	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,524.00000	1,579	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		7.00000	6	31.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,603.00000	2,661	31.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		4.00000	3	34.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,249.00000	3,308	34.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		12.00000	10	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,207.00000	2,265	29.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		8.00000	7	31.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,504.00000	2,562	31.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		7.00000	6	32.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,702.00000	2,760	32.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		6.00000	5	32.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,801.00000	2,860	32.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		5.00000	5	32.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,901.00000	2,959	32.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		5.00000	4	33.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,000.00000	3,059	33.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		15.00000	13	29.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,011.00000	2,068	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call			7.00000	6	32.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,702.00000	2,760	32.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			6.00000	5	32.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,801.00000	2,860	32.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			49.00000	42	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,145.00000	1,197	24.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			43.00000	37	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,238.00000	1,291	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			37.00000	32	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,332.00000	1,386	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			16.00000	14	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,962.00000	2,019	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			9.00000	8	30.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,454.00000	2,512	30.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			8.00000	7	31.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,553.00000	2,611	31.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			7.00000	6	31.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,652.00000	2,710	31.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			28.00000	24	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,524.00000	1,579	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			37.00000	32	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,332.00000	1,386	25.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			40.00000	34	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,285.00000	1,339	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			35.00000	30	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,380.00000	1,434	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			11.00000	10	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,257.00000	2,314	30.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			30.00000	26	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,476.00000	1,530	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			14.00000	12	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,060.00000	2,117	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			46.00000	39	24.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,191.00000	1,244	24.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			57.00000	49	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,052.00000	1,104	24.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			83.00000	72	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			828.00000	876	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			61.00000	53	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,007.00000	1,057	23.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			113.00000	98	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			658.00000	703	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			83.00000	72	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			828.00000	876	22.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			40.00000	34	25.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.85	Put		1,285.00000	1,339	25.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		122.00000	107	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		618.00000	661	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		105.00000	91	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		700.00000	745	22.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		113.00000	98	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		658.00000	703	21.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		53.00000	46	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,098.00000	1,150	24.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,205.00000	5,146	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,705.00000	3,646	35.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	35.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,208.00000	2,149	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		3.00000	3	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		763.00000	711	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		58.00000	65	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	2	36.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,798.00000	3,857	36.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	42.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,296.00000	5,355	42.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		1.00000	0	49.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,796.00000	6,855	49.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,505.00000	5,446	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,005.00000	3,946	35.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	35.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,506.00000	2,447	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		2.00000	2	31.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,031.00000	975	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		26.00000	30	21.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		3.00000	3	35.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,498.00000	3,557	35.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	41.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,996.00000	5,055	41.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		1.00000	0	47.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,496.00000	6,555	47.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,655.00000	5,596	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,155.00000	4,096	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,656.00000	2,597	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		1.00000	1	32.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,175.00000	1,117	22.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		20.00000	21	22.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.95	Call			3.00000	3	34.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,349.00000	3,407	34.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	1	40.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,847.00000	4,905	40.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			1.00000	1	47.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,346.00000	6,405	47.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			168.00000	147	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			463.00000	502	20.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			182.00000	160	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			427.00000	464	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Call			721.00000	669	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.95	Put			66.00000	74	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Call			894.00000	840	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.75	Put			39.00000	45	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Call			806.00000	753	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.85	Put			51.00000	58	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Call			939.00000	884	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.70	Put			34.00000	39	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Call			850.00000	796	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.80	Put			45.00000	51	20.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Call			4,605.00000	4,546	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Call			3,605.00000	3,546	35.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	0	35.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Call			2,606.00000	2,547	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.00	Put			2.00000	1	32.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Call			1,614.00000	1,555	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.00	Put			9.00000	10	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Call			3.00000	3	34.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.00	Put			3,399.00000	3,457	34.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Call			1.00000	1	43.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.00	Put			5,396.00000	5,455	43.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Call			0.00000	0	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.00	Put			7,396.00000	7,455	51.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Call			4,455.00000	4,396	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.15	Put			0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Call			3,455.00000	3,396	34.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.15	Put			0.00000	0	34.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Call			2,457.00000	2,398	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.15	Put			2.00000	2	31.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Call			1,466.00000	1,408	24.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.15	Put			12.00000	13	24.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	2	35.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.15	Put			3,548.00000	3,607	35.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.15	Call			1.00000	1	43.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.15	Put		5,546.00000	5,605	43.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Call		0.00000	0	52.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.15	Put		7,546.00000	7,605	52.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Call		4,355.00000	4,296	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.25	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Call		3,355.00000	3,296	34.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.25	Put		0.00000	0	34.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Call		2,357.00000	2,298	30.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.25	Put		2.00000	3	30.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Call		1,369.00000	1,310	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.25	Put		14.00000	15	23.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Call		3.00000	2	35.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.25	Put		3,648.00000	3,707	35.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Call		1.00000	1	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.25	Put		5,646.00000	5,705	44.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Call		0.00000	0	52.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.25	Put		7,646.00000	7,705	52.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Call		4,305.00000	4,246	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Call		3,305.00000	3,246	34.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	0	34.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Call		2,307.00000	2,248	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.30	Put		3.00000	3	30.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Call		1,320.00000	1,262	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.30	Put		15.00000	16	23.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Call		3.00000	2	36.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.30	Put		3,698.00000	3,757	36.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Call		1.00000	1	44.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.30	Put		5,696.00000	5,755	44.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Call		0.00000	0	52.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.30	Put		7,696.00000	7,755	52.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Call		4,105.00000	4,046	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.50	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Call		3,105.00000	3,046	34.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	0	34.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Call		2,109.00000	2,050	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.50	Put		4.00000	4	29.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Call		1,126.00000	1,069	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.50	Put		22.00000	23	21.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Call		2.00000	2	36.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.50	Put		3,898.00000	3,956	36.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Call		1.00000	1	45.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.50	Put		5,896.00000	5,955	45.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Call		0.00000	0	53.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.50	Put		7,896.00000	7,955	53.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.55	Call			4,055.00000	3,996	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.55	Put			0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Call			3,055.00000	2,996	34.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.55	Put			1.00000	1	34.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Call			2,059.00000	2,000	28.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.55	Put			4.00000	5	28.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Call			1,078.00000	1,021	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.55	Put			24.00000	26	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Call			2.00000	2	37.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.55	Put			3,948.00000	4,006	37.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Call			1.00000	1	45.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.55	Put			5,946.00000	6,005	45.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Call			0.00000	0	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.55	Put			7,946.00000	8,005	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Call			3,005.00000	2,946	34.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.60	Put			1.00000	1	34.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Call			2,010.00000	1,951	28.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.60	Put			5.00000	5	28.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Call			2.00000	2	37.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.60	Put			3,997.00000	4,056	37.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Call			1.00000	1	45.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.60	Put			5,996.00000	6,055	45.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Call			0.00000	0	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.60	Put			7,996.00000	8,055	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Call			3,905.00000	3,846	35.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.70	Put			0.00000	0	35.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Call			2,905.00000	2,846	33.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.70	Put			1.00000	1	33.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Call			1,910.00000	1,851	27.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.70	Put			6.00000	6	27.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Call			2.00000	2	37.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.70	Put			4,097.00000	4,156	37.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Call			1.00000	1	46.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.70	Put			6,096.00000	6,155	46.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Call			0.00000	0	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.70	Put			8,096.00000	8,155	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Call			3,955.00000	3,896	35.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	35.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Call			2,955.00000	2,896	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.65	Put			1.00000	1	33.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Call			1,960.00000	1,901	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.65	Put			5.00000	5	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Call			985.00000	930	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.65	Put			30.00000	34	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.65	Call			2.00000	2	37.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.65	Put		4,047.00000	4,106	37.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Call		1.00000	1	45.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.65	Put		6,046.00000	6,105	45.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.65	Put		8,046.00000	8,105	53.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Call		4,205.00000	4,146	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Call		3,205.00000	3,146	34.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.40	Put		0.00000	0	34.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Call		1,223.00000	1,165	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.40	Put		18.00000	20	22.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Call		1.00000	1	44.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.40	Put		5,796.00000	5,855	44.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	53.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.40	Put		7,796.00000	7,855	53.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Call		4,405.00000	4,346	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.20	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Call		3,405.00000	3,346	34.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.20	Put		0.00000	0	34.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Call		2,407.00000	2,348	30.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.20	Put		2.00000	2	30.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Call		1,418.00000	1,359	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.20	Put		13.00000	14	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Call		3.00000	2	35.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.20	Put		3,598.00000	3,657	35.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Call		1.00000	1	44.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.20	Put		5,596.00000	5,655	44.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Call		0.00000	0	52.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.20	Put		7,596.00000	7,655	52.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Call		4,555.00000	4,496	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.05	Put		0.00000	0	35.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Call		3,555.00000	3,496	35.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.05	Put		0.00000	0	35.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Call		2,556.00000	2,497	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.05	Put		2.00000	2	31.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Call		1,565.00000	1,506	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.05	Put		10.00000	11	25.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Call		3.00000	3	35.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.05	Put		3,449.00000	3,507	35.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Call		1.00000	1	43.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.05	Put		5,446.00000	5,505	43.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Call		0.00000	0	51.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.05	Put		7,446.00000	7,505	51.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Call		3,155.00000	3,096	34.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.45	Put		0.00000	0	34.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	9.45	Call			2,158.00000	2,099	29.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.45	Put			4.00000	4	29.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Call			2.00000	2	36.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.45	Put			3,848.00000	3,906	36.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Call			1.00000	1	45.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.45	Put			5,846.00000	5,905	45.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Call			0.00000	0	53.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	19.45	Put			7,846.00000	7,905	53.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.74710		11.80940		19.27	11,747.10	1	13,419.00
€ / R On 14/12/2009 Currency Future	11.80	Call			532.00000	505	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			523.00000	558	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			601.00000	569	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			442.00000	472	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			495.00000	469	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			585.00000	622	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			555.00000	525	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			495.00000	528	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			626.00000	593	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			416.00000	446	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			732.00000	696	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			323.00000	348	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			397.00000	377	20.67	0.00	0	13,482.00
€ / R On 14/12/2009 Currency Future	12.20	Put			788.00000	830	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			83.00000	77	26.91	0.00	0	12,547.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,874.00000	2,930	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			821.00000	781	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			261.00000	284	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			704.00000	669	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			345.00000	372	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			761.00000	723	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			301.00000	326	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			852.00000	811	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			242.00000	264	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			513.00000	487	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			554.00000	590	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			578.00000	547	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			468.00000	500	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			677.00000	643	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			368.00000	396	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			790.00000	752	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			281.00000	305	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			651.00000	617	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			392.00000	420	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			460.00000	436	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			650.00000	689	20.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.05	Call			443.00000	420	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			684.00000	723	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			427.00000	405	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			718.00000	758	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			477.00000	452	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			617.00000	655	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			412.00000	391	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			753.00000	794	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			383.00000	364	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			824.00000	866	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			311.00000	294	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,051.00000	1,097	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			333.00000	315	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			973.00000	1,018	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			345.00000	327	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			935.00000	980	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			290.00000	275	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,131.00000	1,178	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			280.00000	266	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,171.00000	1,219	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			271.00000	257	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,212.00000	1,260	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			262.00000	249	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,253.00000	1,302	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			230.00000	218	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,421.00000	1,471	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			203.00000	193	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,594.00000	1,646	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			180.00000	171	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,771.00000	1,824	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			191.00000	181	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,682.00000	1,734	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			186.00000	176	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,726.00000	1,779	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			186.00000	176	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,726.00000	1,779	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			156.00000	148	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,997.00000	2,051	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			152.00000	144	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,043.00000	2,097	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			161.00000	152	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,951.00000	2,005	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			165.00000	157	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,906.00000	1,960	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			170.00000	161	24.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.50	Put		1,861.00000	1,914	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		165.00000	157	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,906.00000	1,960	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		175.00000	166	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,816.00000	1,869	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		139.00000	130	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,180.00000	2,233	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		197.00000	187	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,638.00000	1,690	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		70.00000	66	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,111.00000	3,168	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		148.00000	140	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,088.00000	2,143	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		130.00000	121	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,270.00000	2,324	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		121.00000	113	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,361.00000	2,416	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		113.00000	106	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,453.00000	2,508	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		105.00000	98	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,546.00000	2,601	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		191.00000	181	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,682.00000	1,734	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		180.00000	171	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,771.00000	1,824	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		144.00000	135	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,135.00000	2,188	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		134.00000	126	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,225.00000	2,279	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		125.00000	117	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,316.00000	2,370	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		223.00000	211	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,464.00000	1,514	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		210.00000	199	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,550.00000	1,602	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		156.00000	148	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,997.00000	2,051	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		210.00000	199	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,550.00000	1,602	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		139.00000	130	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,180.00000	2,233	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		216.00000	205	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,507.00000	1,558	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		144.00000	135	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,135.00000	2,188	25.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Call			134.00000	126	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,225.00000	2,279	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			117.00000	109	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,407.00000	2,462	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			121.00000	113	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,361.00000	2,416	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			238.00000	225	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,379.00000	1,428	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			246.00000	233	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,336.00000	1,386	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			216.00000	205	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,507.00000	1,558	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			161.00000	152	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,951.00000	2,005	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			246.00000	233	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,336.00000	1,386	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			254.00000	241	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,294.00000	1,343	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			223.00000	211	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,464.00000	1,514	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			322.00000	305	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,012.00000	1,058	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			300.00000	284	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,091.00000	1,137	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			357.00000	338	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			898.00000	941	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			290.00000	275	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,131.00000	1,178	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			370.00000	351	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			861.00000	904	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			345.00000	327	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			935.00000	980	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			300.00000	284	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,091.00000	1,137	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,262.00000	1,208	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			103.00000	110	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			884.00000	842	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			224.00000	245	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			80.00000	75	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,921.00000	2,978	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,440.00000	1,384	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			81.00000	87	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,021.00000	975	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			161.00000	178	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			75.00000	70	27.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.75	Put		3,016.00000	3,073	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,290.00000	2,229	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		30.00000	31	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		951.00000	907	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		191.00000	210	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		45.00000	42	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,786.00000	3,845	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		18.00000	17	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,259.00000	5,320	30.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		9.00000	9	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,750.00000	6,811	33.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,583.00000	2,522	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		24.00000	24	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,175.00000	1,121	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		115.00000	124	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		54.00000	51	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,495.00000	3,554	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		22.00000	20	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,962.00000	5,023	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		10.00000	10	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,451.00000	6,512	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		397.00000	377	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		788.00000	830	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,730.00000	2,669	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		21.00000	22	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,306.00000	1,251	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		97.00000	104	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		60.00000	56	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,350.00000	3,409	27.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		24.00000	22	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,814.00000	4,875	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		11.00000	10	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,301.00000	6,363	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		4,015.00000	3,953	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		5.00000	5	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		3,026.00000	2,964	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		16.00000	17	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		2,047.00000	1,987	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		37.00000	40	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,132.00000	1,084	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		122.00000	137	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		73.00000	68	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,063.00000	3,121	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		39.00000	36	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,030.00000	4,089	28.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Call			4,114.00000	4,052	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			4.00000	5	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,124.00000	3,062	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			15.00000	15	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,144.00000	2,083	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			34.00000	36	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,218.00000	1,164	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			109.00000	117	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			78.00000	72	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,968.00000	3,025	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			41.00000	38	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,932.00000	3,991	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,163.00000	4,101	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			4.00000	4	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,173.00000	3,112	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			14.00000	15	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,192.00000	2,131	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			33.00000	34	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			43.00000	40	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,883.00000	3,942	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,915.00000	3,853	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			6.00000	6	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,927.00000	2,865	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			18.00000	18	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,952.00000	1,892	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			42.00000	45	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,057.00000	1,011	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			147.00000	163	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			68.00000	63	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,159.00000	3,216	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			37.00000	34	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,127.00000	4,187	29.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,816.00000	3,754	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			7.00000	7	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,829.00000	2,767	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			19.00000	20	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,857.00000	1,798	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			47.00000	51	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			985.00000	941	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			176.00000	194	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			64.00000	59	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,254.00000	3,312	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			34.00000	32	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,225.00000	4,285	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,717.00000	3,655	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.10	Put		7.00000	8	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,763.00000	1,704	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		54.00000	57	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		917.00000	874	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		207.00000	227	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		32.00000	30	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,323.00000	4,383	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,766.00000	3,704	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		7.00000	7	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,779.00000	2,718	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		20.00000	21	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,810.00000	1,751	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		50.00000	54	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		62.00000	58	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,302.00000	3,360	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		33.00000	31	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,274.00000	4,334	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,965.00000	3,903	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		6.00000	6	29.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,976.00000	2,915	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		17.00000	18	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,999.00000	1,939	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		40.00000	42	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,094.00000	1,047	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		134.00000	150	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		38.00000	35	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,078.00000	4,138	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		4,064.00000	4,002	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		5.00000	5	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		3,075.00000	3,013	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		15.00000	16	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,095.00000	2,034	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		36.00000	37	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		40.00000	37	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		3,981.00000	4,040	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,213.00000	4,151	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	4	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,222.00000	3,161	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		13.00000	14	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,241.00000	2,180	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		32.00000	33	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		44.00000	41	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,835.00000	3,894	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,213.00000	4,151	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		3.00000	4	30.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.50	Call			4,312.00000	4,250	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			3.00000	3	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,321.00000	3,259	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			12.00000	12	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,338.00000	2,277	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			29.00000	30	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,395.00000	1,340	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			86.00000	92	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			89.00000	83	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,779.00000	2,836	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			47.00000	43	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,737.00000	3,796	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,511.00000	4,449	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	2	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,519.00000	3,457	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			9.00000	10	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,534.00000	2,473	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			25.00000	26	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,577.00000	1,520	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			68.00000	73	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			102.00000	95	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,592.00000	2,648	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			53.00000	49	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,543.00000	3,602	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,611.00000	4,548	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,618.00000	3,556	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			8.00000	9	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,632.00000	2,571	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			23.00000	24	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,670.00000	1,612	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			60.00000	65	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			109.00000	102	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,499.00000	2,555	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			56.00000	52	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,447.00000	3,505	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			17.00000	16	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,407.00000	5,469	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			7.00000	7	34.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,398.00000	7,460	34.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			16.00000	15	31.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,507.00000	5,568	31.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			7.00000	7	34.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,498.00000	7,559	34.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,411.00000	4,349	30.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.40	Put		2.00000	2	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,420.00000	3,358	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		10.00000	11	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,436.00000	2,375	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		27.00000	28	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,486.00000	1,429	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		76.00000	82	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		50.00000	46	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,640.00000	3,699	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		15.00000	14	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		5,606.00000	5,667	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		7.00000	6	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		7,597.00000	7,659	34.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		14.00000	13	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		5,705.00000	5,766	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		7.00000	6	34.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		7,697.00000	7,759	34.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		13.00000	12	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		5,854.00000	5,915	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		6.00000	6	35.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		7,847.00000	7,909	35.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		13.00000	12	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		5,953.00000	6,015	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		6.00000	6	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		7,947.00000	8,009	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		12.00000	11	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,102.00000	6,164	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		6.00000	5	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,096.00000	8,158	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		12.00000	11	31.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,053.00000	6,114	31.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		6.00000	5	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,046.00000	8,108	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		14.00000	13	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		5,804.00000	5,866	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		6.00000	6	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,797.00000	7,859	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,561.00000	4,499	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	2	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,568.00000	3,506	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		9.00000	9	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,623.00000	1,566	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		64.00000	69	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		16.00000	15	30.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,457.00000	5,518	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.25	Call		7.00000	7	34.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,448.00000	7,510	34.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,461.00000	4,399	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		2.00000	2	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,469.00000	3,407	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		10.00000	10	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,485.00000	2,424	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		26.00000	27	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,531.00000	1,474	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		72.00000	77	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		51.00000	48	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,592.00000	3,650	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		16.00000	15	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,556.00000	5,617	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		7.00000	6	34.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,547.00000	7,609	34.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,362.00000	4,300	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		2.00000	3	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,370.00000	3,309	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		11.00000	12	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,387.00000	2,326	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		28.00000	29	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		48.00000	45	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,689.00000	3,748	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		15.00000	14	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,655.00000	5,717	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		7.00000	6	34.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,647.00000	7,709	34.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		0.00000	12	31.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		0.00000	6,064	31.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	6	35.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		0.00000	8,058	35.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.94390	12.00760		19.37	0.00	0	1,356.00
€ / R On 15/03/2010 Currency Future	12.00	Call		716.00000	686	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		708.00000	742	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		779.00000	746	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		622.00000	652	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		679.00000	650	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		771.00000	807	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		736.00000	705	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		679.00000	711	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		802.00000	768	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		594.00000	624	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		898.00000	861	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		490.00000	517	18.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.45	Call			977.00000	937	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			419.00000	443	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			524.00000	502	20.98	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,117.00000	1,158	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,250.00000	1,203	17.68	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			242.00000	259	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			924.00000	886	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			466.00000	492	18.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			1,004.00000	964	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			397.00000	420	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			697.00000	668	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			739.00000	774	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			849.00000	813	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			541.00000	569	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			849.00000	813	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			541.00000	569	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			950.00000	911	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put			442.00000	467	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			1,033.00000	992	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			375.00000	398	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			758.00000	725	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			650.00000	681	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			825.00000	790	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			567.00000	596	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			661.00000	633	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			803.00000	840	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			644.00000	617	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			836.00000	873	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			627.00000	601	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			870.00000	907	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,778.00000	3,715	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			21.00000	21	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,796.00000	2,733	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			38.00000	39	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,845.00000	1,787	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			87.00000	94	17.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,091.00000	1,049	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			334.00000	355	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			384.00000	368	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,626.00000	1,674	22.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			250.00000	239	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,492.00000	2,545	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			167.00000	161	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,410.00000	3,467	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			117.00000	112	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.25	Put		4,359.00000	4,418	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,828.00000	3,764	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		20.00000	20	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,845.00000	2,782	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		37.00000	38	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,888.00000	1,830	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		81.00000	87	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,122.00000	1,078	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		314.00000	334	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		392.00000	376	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,585.00000	1,632	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		255.00000	245	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,447.00000	2,501	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		171.00000	164	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,363.00000	3,420	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		119.00000	114	28.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,312.00000	4,370	28.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,926.00000	3,863	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		19.00000	19	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,943.00000	2,880	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		35.00000	36	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,976.00000	1,918	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		69.00000	74	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,184.00000	1,139	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		277.00000	295	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		411.00000	394	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,504.00000	1,550	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		266.00000	255	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,359.00000	2,412	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		177.00000	170	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,269.00000	3,326	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		124.00000	119	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,217.00000	4,275	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,976.00000	3,912	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		18.00000	18	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,992.00000	2,929	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		34.00000	35	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		2,021.00000	1,962	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		63.00000	68	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,217.00000	1,171	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		259.00000	277	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		421.00000	404	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,463.00000	1,510	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		272.00000	261	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,315.00000	2,367	24.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.05	Call		180.00000	173	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,223.00000	3,279	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		127.00000	121	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,169.00000	4,228	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,877.00000	3,814	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		19.00000	20	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,894.00000	2,831	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		36.00000	37	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,932.00000	1,874	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		75.00000	80	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,153.00000	1,108	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		295.00000	314	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		402.00000	385	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,544.00000	1,591	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		261.00000	250	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,403.00000	2,456	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		174.00000	167	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,316.00000	3,373	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		122.00000	117	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,264.00000	4,323	28.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,122.00000	4,060	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		15.00000	16	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,139.00000	3,076	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		31.00000	32	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,162.00000	2,099	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		55.00000	56	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,323.00000	1,272	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		215.00000	228	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		452.00000	433	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,345.00000	1,389	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		290.00000	279	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,182.00000	2,235	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		191.00000	183	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,084.00000	3,140	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		134.00000	129	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,026.00000	4,085	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,220.00000	4,157	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		12.00000	13	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,237.00000	3,174	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		29.00000	30	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,259.00000	2,196	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		52.00000	52	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,397.00000	1,346	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		190.00000	202	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		475.00000	455	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.80	Put		1,267.00000	1,311	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		302.00000	290	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,094.00000	2,146	23.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		199.00000	191	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		2,991.00000	3,047	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		138.00000	133	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,931.00000	3,989	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,171.00000	4,108	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		14.00000	14	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,188.00000	3,125	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		30.00000	31	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,211.00000	2,148	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		53.00000	54	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,360.00000	1,309	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		202.00000	215	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		463.00000	444	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,306.00000	1,350	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		296.00000	284	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,138.00000	2,190	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		195.00000	187	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,037.00000	3,093	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		136.00000	131	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		3,978.00000	4,037	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		4,025.00000	3,962	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		18.00000	18	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		3,041.00000	2,978	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		33.00000	34	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		2,066.00000	2,006	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		58.00000	62	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		431.00000	413	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,423.00000	1,469	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		279.00000	267	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,271.00000	2,323	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		184.00000	177	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,176.00000	3,233	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		129.00000	124	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,122.00000	4,180	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		4,074.00000	4,011	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		16.00000	17	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		3,090.00000	3,027	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		32.00000	33	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		2,114.00000	2,051	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		56.00000	57	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		1,286.00000	1,236	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		228.00000	242	17.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.95	Call		441.00000	423	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,384.00000	1,429	21.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		284.00000	273	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,227.00000	2,279	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		187.00000	180	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,130.00000	3,186	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		131.00000	126	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,074.00000	4,133	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		4,269.00000	4,206	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		11.00000	12	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		3,286.00000	3,223	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		28.00000	29	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,308.00000	2,245	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		50.00000	51	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,436.00000	1,383	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		178.00000	189	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		486.00000	466	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,229.00000	1,272	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		308.00000	296	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,051.00000	2,102	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		203.00000	195	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		2,945.00000	3,001	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		140.00000	135	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		3,883.00000	3,941	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,318.00000	4,255	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		10.00000	11	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,335.00000	3,272	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		27.00000	28	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,356.00000	2,293	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		49.00000	50	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,474.00000	1,421	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		167.00000	177	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		499.00000	478	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,191.00000	1,234	21.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		315.00000	302	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,007.00000	2,058	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		207.00000	199	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		2,899.00000	2,955	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		143.00000	137	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,835.00000	3,893	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,515.00000	4,451	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		7.00000	8	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,532.00000	3,469	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		24.00000	25	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,551.00000	2,488	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.50	Put		44.00000	44	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,634.00000	1,579	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		127.00000	135	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		551.00000	528	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,044.00000	1,084	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		343.00000	329	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,835.00000	1,885	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		225.00000	215	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,717.00000	2,771	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		153.00000	147	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,645.00000	3,703	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,663.00000	4,599	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		5.00000	6	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,680.00000	3,616	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		22.00000	22	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,698.00000	2,635	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		40.00000	41	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,759.00000	1,703	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		102.00000	109	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		595.00000	571	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		938.00000	977	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		367.00000	352	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,709.00000	1,758	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		239.00000	229	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,582.00000	2,635	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		161.00000	155	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,504.00000	3,561	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		78.00000	74	30.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,420.00000	5,480	30.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		25.00000	23	30.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,367.00000	7,429	30.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		74.00000	71	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,566.00000	5,627	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		22.00000	21	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,515.00000	7,577	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,416.00000	4,353	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		9.00000	9	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,433.00000	3,370	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		26.00000	26	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,454.00000	2,391	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		46.00000	47	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,553.00000	1,499	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		146.00000	155	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		329.00000	315	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		1,921.00000	1,971	23.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.60	Call			148.00000	142	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,740.00000	3,798	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			71.00000	68	30.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,664.00000	5,724	30.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			21.00000	19	29.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,613.00000	7,675	29.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			69.00000	66	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,762.00000	5,822	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			19.00000	18	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,711.00000	7,774	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,171.00000	4,108	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			14.00000	14	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			66.00000	63	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			5,908.00000	5,969	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			17.00000	16	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,859.00000	7,922	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			64.00000	61	30.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,006.00000	6,067	30.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			16.00000	15	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			7,958.00000	8,021	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			59.00000	55	30.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,151.00000	6,211	30.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			14.00000	13	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,107.00000	8,170	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			61.00000	57	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,103.00000	6,163	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			15.00000	14	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,057.00000	8,120	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			67.00000	64	30.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			5,859.00000	5,920	30.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			18.00000	17	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			7,810.00000	7,873	29.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			4,564.00000	4,501	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			6.00000	7	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			3,581.00000	3,518	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			23.00000	24	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			2,600.00000	2,537	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			42.00000	43	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			1,676.00000	1,620	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			118.00000	126	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			351.00000	336	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			1,793.00000	1,843	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			156.00000	150	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			3,598.00000	3,656	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			75.00000	72	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.45	Put			5,518.00000	5,578	30.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			23.00000	21	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			7,465.00000	7,528	30.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			4,613.00000	4,550	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			6.00000	6	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			3,630.00000	3,567	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			23.00000	23	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,649.00000	2,586	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			41.00000	42	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,717.00000	1,661	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			110.00000	117	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			359.00000	344	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			1,751.00000	1,800	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			159.00000	152	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,551.00000	3,608	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			77.00000	73	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,469.00000	5,529	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			24.00000	22	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,416.00000	7,478	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,465.00000	4,402	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			8.00000	8	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,483.00000	3,419	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			25.00000	25	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,502.00000	2,439	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			45.00000	46	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,594.00000	1,539	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			136.00000	145	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			336.00000	322	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			1,878.00000	1,928	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			150.00000	145	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,693.00000	3,751	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			73.00000	69	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,615.00000	5,676	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			21.00000	20	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,564.00000	7,626	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			68.00000	65	30.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			5,810.00000	5,871	30.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			18.00000	17	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,761.00000	7,823	29.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			0.00000	59	30.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			0.00000	6,115	30.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			0.00000	14	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			0.00000	8,070	29.69	0.00	0	0.00
AL13 On 05/11/2009 Index Future			247.38100		247.41200		0.00	0.00	0	10.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 05/11/2009 Index Future			296.39200		294.22800		0.00	14,819,600.00	5	748.00
ALBI On 04/02/2010 Index Future			302.15700		299.95400		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			126.62300		126.23100		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.10100		128.70200		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			298.14150		296.00400		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			303.97550		301.79700		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			365.71000		365.71000		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.82000		7.87200		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.72700		8.84500		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.38500		8.50000		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.57800		8.70400		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.85500		8.97300		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.83600		8.96600		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.82400		8.95700		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.27500		7.35400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.22600		7.32400		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.32700		7.42100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.57400		7.69300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.87500		7.98000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.78100		7.89300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.95600		8.08100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.55900		8.69500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.68000		8.81800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.79200		8.93200		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN10 On 04/02/2010 jNote			8.83800		8.98200		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.23500		7.23700		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.35000		7.35500		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.56200		7.57100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.53000		7.53600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.71000		7.71700		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			286.57200		284.29500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			292.17900		289.85900		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.99300		8.01600		1.25	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			7.00000	7	1.21	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,218.00000	1,199	1.21	0.00	0	0.00
R155 On 05/11/2009 Bond Future			8.07600		8.17100		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			746.00000	295	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			1,480.00000	864	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.49100		8.62100		7.00	1,372.45	11	5,799.00
R157 On 05/11/2009 Bond Future	7.50	Call			223.00000	219	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,166.00000	5,491	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.56000		8.69800		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			832.00000	875	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,620.00000	4,981	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.58200		8.72800		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,424.00000	2,536	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,508.00000	2,927	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.60100		8.69900		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,585.00000	3,468	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,354.00000	2,791	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.90000		9.03600		14.00	106,181.95	900	12,034.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,477.00000	3,667	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			3,817.00000	2,712	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,436.00000	2,508	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,187.00000	3,963	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			322.00000	274	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,518.00000	12,175	13.79	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			161.00000	128	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,187.00000	14,858	13.78	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.93800		9.07700		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,085.00000	2,042	14.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future	8.25	Put			10,214.00000	8,863	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.95700		9.10000		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,665.00000	5,692	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,594.00000	5,289	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.97200		9.12100		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			2,858.00000	7,451	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			1,688.00000	4,907	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.54200		8.67100		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			175.00000	138	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,084.00000	4,521	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.60000		8.73700		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			466.00000	412	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,433.00000	4,844	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.61900		8.76600		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,922.00000	1,914	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,920.00000	2,362	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.63200		8.79600		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,373.00000	3,030	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,651.00000	1,722	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.96300		9.09100		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			96.00000	131	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,133.00000	8,478	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.02700		9.16000		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,016.00000	1,196	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,198.00000	5,681	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.05800		9.19700		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,968.00000	3,309	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,978.00000	3,607	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.08400		9.23600		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			1,978.00000	4,454	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			1,909.00000	3,627	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.96600		9.11300		12.28	0.00	0	1,788.00
R204 On 05/11/2009 Bond Future	7.50	Call			98.00000	141	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,150.00000	9,331	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.01900		9.17300		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,093.00000	1,325	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,865.00000	6,213	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.04900		9.20800		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,232.00000	3,662	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			4,404.00000	3,940	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.07400		9.24700		10.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/08/2010 Bond Future	9.25	Call			1,866.00000	4,578	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			1,850.00000	3,609	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.59100		8.72100		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			130.00000	106	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,333.00000	3,873	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.66000		8.80000		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			351.00000	332	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,595.00000	4,129	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.69100		8.84200		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,822.00000	1,865	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,099.00000	1,687	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.71500		8.88100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,079.00000	2,264	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,743.00000	1,457	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.06200		9.19900		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			84.00000	114	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,035.00000	10,243	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.11400		9.25500		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,090.00000	1,304	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,244.00000	6,626	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.14600		9.29200		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			3,804.00000	4,277	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			4,046.00000	3,674	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.17400		9.32700		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,254.00000	5,199	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			1,282.00000	3,357	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.06100		9.24900		13.00	0.00	0	5,120.00
R208 On 05/11/2009 Bond Future	7.75	Call			144.00000	128	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,040.00000	8,862	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.10900		9.29500		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,465.00000	1,503	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,452.00000	5,357	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.13600		9.33900		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,790.00000	4,013	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			4,321.00000	3,326	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.16000		9.38300		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			2,036.00000	5,327	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			1,355.00000	3,327	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.46200		8.58600		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,227.00000	9,999	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	9.75	Put			486.00000	217	19.20	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			194.00000	168	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,756.00000	11,689	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			88.00000	72	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,366.00000	14,309	17.98	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.48100		8.60800		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,100.00000	1,055	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,234.00000	10,127	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,244.00000	11,867	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,035.00000	597	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.48500		8.61400		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,748.00000	4,809	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,697.00000	4,683	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.48500		8.62400		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			2,097.00000	6,678	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			1,073.00000	4,498	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			294.36400		292.25700		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			300.12400		297.97600		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.73060		6.79630		16.96	0.00	0	240,943.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			139.00000	109	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			143.00000	178	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			168.00000	128	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			122.00000	147	16.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			139.00000	109	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			143.00000	178	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			199.00000	156	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			103.00000	125	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			233.00000	187	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			87.00000	106	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			308.00000	256	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			61.00000	75	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			348.00000	293	19.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			51.00000	63	19.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			432.00000	374	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			35.00000	44	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			432.00000	374	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			35.00000	44	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			520.00000	460	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			24.00000	30	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			476.00000	417	20.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			29.00000	36	20.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			270.00000	220	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.60	Put		73.00000	89	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		308.00000	256	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		61.00000	75	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		389.00000	333	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		43.00000	52	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		389.00000	333	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		43.00000	52	19.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		520.00000	460	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		24.00000	30	20.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		270.00000	220	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		73.00000	89	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		233.00000	187	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		87.00000	106	17.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		566.00000	505	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		20.00000	25	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		613.00000	551	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		16.00000	20	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		199.00000	156	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		103.00000	125	17.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		102.00000	79	18.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		206.00000	248	18.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		75.00000	57	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		279.00000	327	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		102.00000	79	18.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		206.00000	248	18.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		119.00000	93	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		173.00000	212	17.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		88.00000	67	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		241.00000	287	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		64.00000	49	19.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		318.00000	368	19.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		88.00000	67	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		241.00000	287	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		64.00000	49	19.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		318.00000	368	19.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		47.00000	35	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		401.00000	455	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		55.00000	42	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		359.00000	411	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		55.00000	42	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		359.00000	411	19.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		41.00000	30	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		444.00000	500	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		30.00000	22	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		534.00000	592	21.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Call			47.00000	35	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			401.00000	455	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			35.00000	26	21.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			489.00000	545	21.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			30.00000	22	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			534.00000	592	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			22.00000	17	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			626.00000	686	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			41.00000	30	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			444.00000	500	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			22.00000	17	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			626.00000	686	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			17.00000	12	23.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			721.00000	782	23.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			26.00000	19	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			580.00000	639	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			19.00000	14	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			673.00000	734	22.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			15.00000	11	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			768.00000	830	23.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			613.00000	551	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			16.00000	20	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			6,046.00000	5,981	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,546.00000	4,481	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			3,046.00000	2,981	40.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	40.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,547.00000	1,481	29.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			0.00000	0	29.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			3.00000	2	29.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,457.00000	1,522	29.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	40.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			2,954.00000	3,020	40.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	49.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,454.00000	4,519	49.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			5,954.00000	6,019	53.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,246.00000	6,181	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,746.00000	4,681	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,246.00000	3,181	37.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	37.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,746.00000	1,681	31.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	0	31.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		4.00000	3	27.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,258.00000	1,323	27.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	0	39.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,754.00000	2,820	39.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	49.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,254.00000	4,320	49.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	53.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,754.00000	5,819	53.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,296.00000	6,231	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,796.00000	4,731	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,296.00000	3,231	36.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	36.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,796.00000	1,731	31.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	31.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		5.00000	4	27.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,209.00000	1,273	27.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	0	38.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,704.00000	2,770	38.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	49.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,204.00000	4,270	49.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	53.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,704.00000	5,769	53.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		755.00000	692	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		9.00000	11	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		660.00000	597	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		13.00000	17	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		999.00000	935	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		3.00000	4	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		901.00000	837	23.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		5.00000	6	23.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		804.00000	740	23.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		7.00000	9	23.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		707.00000	644	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		11.00000	14	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		950.00000	886	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		4.00000	5	24.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		852.00000	788	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		6.00000	7	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		707.00000	644	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		11.00000	14	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		852.00000	788	23.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		6.00000	7	23.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.30	Call		4,496.00000	4,431	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.30	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Call		3,496.00000	3,431	33.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.30	Put		0.00000	0	33.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Call		2,496.00000	2,431	36.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.30	Put		0.00000	0	36.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Call		1,497.00000	1,431	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.30	Put		0.00000	0	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Call		3.00000	2	29.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.30	Put		1,506.00000	1,571	29.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Call		0.00000	0	45.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.30	Put		3,504.00000	3,570	45.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Call		0.00000	0	52.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.30	Put		5,504.00000	5,569	52.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Call		0.00000	0	56.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.30	Put		7,504.00000	7,569	56.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Call		4,446.00000	4,381	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.35	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Call		3,446.00000	3,381	34.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.35	Put		0.00000	0	34.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Call		2,446.00000	2,381	36.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.35	Put		0.00000	0	36.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Call		1,447.00000	1,381	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.35	Put		1.00000	1	28.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Call		2.00000	2	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.35	Put		1,556.00000	1,621	29.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Call		0.00000	0	45.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.35	Put		3,554.00000	3,620	45.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Call		0.00000	0	52.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.35	Put		5,554.00000	5,619	52.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Call		0.00000	0	56.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.35	Put		7,554.00000	7,619	56.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Call		4,396.00000	4,331	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.40	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Call		3,396.00000	3,331	35.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.40	Put		0.00000	0	35.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Call		2,396.00000	2,331	35.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.40	Put		0.00000	0	35.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Call		1,397.00000	1,331	28.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.40	Put		1.00000	1	28.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Call		2.00000	2	30.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.40	Put		1,606.00000	1,671	30.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Call		0.00000	0	45.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.40	Put		3,604.00000	3,670	45.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.40	Call		0.00000	0	52.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.40	Put		5,604.00000	5,669	52.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Call		0.00000	0	56.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.40	Put		7,604.00000	7,669	56.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Call		4,346.00000	4,281	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.45	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Call		3,346.00000	3,281	35.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.45	Put		0.00000	0	35.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Call		2,346.00000	2,281	35.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.45	Put		0.00000	0	35.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Call		1,347.00000	1,282	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.45	Put		1.00000	1	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Call		2.00000	2	30.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.45	Put		1,656.00000	1,721	30.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	46.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,654.00000	3,720	46.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,654.00000	5,719	52.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	56.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,654.00000	7,719	56.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Call		0.00000	0	46.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.45	Put		3,654.00000	3,720	46.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Call		0.00000	0	52.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.45	Put		5,654.00000	5,719	52.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Call		0.00000	0	56.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.45	Put		7,654.00000	7,719	56.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Call		4,296.00000	4,231	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.50	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Call		2,296.00000	2,231	35.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.50	Put		0.00000	0	35.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Call		1,297.00000	1,232	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.50	Put		1.00000	1	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Call		2.00000	1	31.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.50	Put		1,706.00000	1,771	31.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Call		0.00000	0	46.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.50	Put		3,704.00000	3,770	46.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Call		0.00000	0	56.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.50	Put		7,704.00000	7,769	56.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Call		4,246.00000	4,181	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.55	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Call		2,246.00000	2,181	34.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.55	Put		0.00000	0	34.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Call		1,247.00000	1,182	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.55	Put		1.00000	1	26.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Call		2.00000	1	31.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.55	Put		1,755.00000	1,821	31.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.55	Call			0.00000	0	46.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.55	Put			3,754.00000	3,820	46.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Call			0.00000	0	56.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.55	Put			7,754.00000	7,819	56.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Call			4,196.00000	4,131	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.60	Put			0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Call			3,196.00000	3,131	38.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.60	Put			0.00000	0	38.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Call			2,196.00000	2,131	34.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.60	Put			0.00000	0	34.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Call			1,198.00000	1,132	26.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.60	Put			1.00000	2	26.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Call			2.00000	1	31.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.60	Put			1,805.00000	1,871	31.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Call			0.00000	0	47.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.60	Put			3,804.00000	3,870	47.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Call			0.00000	0	53.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.60	Put			5,804.00000	5,869	53.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Call			0.00000	0	56.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.60	Put			7,804.00000	7,869	56.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Call			4,096.00000	4,031	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.70	Put			0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Call			3,096.00000	3,031	39.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.70	Put			0.00000	0	39.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Call			2,096.00000	2,031	33.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.70	Put			0.00000	0	33.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Call			1,098.00000	1,033	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.70	Put			2.00000	3	25.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Call			1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.70	Put			1,905.00000	1,970	32.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Call			0.00000	0	48.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.70	Put			3,904.00000	3,970	48.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Call			0.00000	0	53.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.70	Put			5,904.00000	5,969	53.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Call			0.00000	0	56.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.70	Put			7,904.00000	7,969	56.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Call			3,996.00000	3,931	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.80	Put			0.00000	0	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Call			2,996.00000	2,931	39.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.80	Put			0.00000	0	39.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Call			1,996.00000	1,931	33.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.80	Put			0.00000	0	33.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Call			1.00000	1	33.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.80	Put			2,005.00000	2,070	33.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.80	Call			0.00000	0	48.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	10.80	Put		4,004.00000	4,070	48.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Call		0.00000	0	53.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.80	Put		6,004.00000	6,069	53.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Call		0.00000	0	57.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.80	Put		8,004.00000	8,069	57.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Call		4,046.00000	3,981	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.75	Put		0.00000	0	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Call		2,046.00000	1,981	33.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	4.75	Put		0.00000	0	33.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Call		1,049.00000	984	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.75	Put		3.00000	3	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Call		1.00000	1	33.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.75	Put		1,955.00000	2,020	33.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Call		0.00000	0	48.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	10.75	Put		3,954.00000	4,020	48.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Call		0.00000	0	57.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	14.75	Put		7,954.00000	8,019	57.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.79830	6.86500		17.64	0.00	0	714.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		291.00000	258	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		276.00000	310	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		316.00000	278	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		251.00000	280	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		271.00000	240	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		306.00000	342	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		316.00000	278	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		251.00000	280	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		371.00000	330	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		206.00000	231	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		432.00000	387	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		167.00000	189	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		465.00000	418	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		150.00000	170	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		465.00000	418	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		150.00000	170	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		533.00000	484	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		118.00000	136	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		533.00000	484	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		118.00000	136	17.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		570.00000	519	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		105.00000	121	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		570.00000	519	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		105.00000	121	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		401.00000	358	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		186.00000	210	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		498.00000	450	17.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.50	Put		133.00000	152	17.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		607.00000	555	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		92.00000	107	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		401.00000	358	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		186.00000	210	17.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		371.00000	330	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		206.00000	231	17.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		646.00000	592	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		81.00000	94	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		646.00000	592	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		81.00000	94	18.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		685.00000	631	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		70.00000	83	18.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		343.00000	303	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		228.00000	255	17.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		271.00000	240	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		306.00000	342	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		234.00000	207	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		369.00000	409	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		203.00000	179	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		438.00000	481	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		177.00000	155	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		512.00000	557	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		154.00000	135	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		589.00000	637	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		252.00000	223	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		337.00000	375	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		218.00000	193	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		403.00000	444	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		189.00000	167	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		474.00000	519	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		252.00000	223	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		337.00000	375	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		189.00000	167	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		474.00000	519	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		165.00000	145	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		550.00000	596	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		218.00000	193	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		403.00000	444	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,015.00000	5,948	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,515.00000	4,448	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,015.00000	2,949	32.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	32.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,523.00000	1,457	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		8.00000	9	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		43.00000	37	24.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,528.00000	1,589	24.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		8.00000	7	29.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,993.00000	3,059	29.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		2.00000	2	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,487.00000	4,554	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		1.00000	1	36.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,986.00000	6,052	36.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,265.00000	6,198	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,765.00000	4,698	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,265.00000	3,198	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,770.00000	1,704	23.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		5.00000	6	23.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		56.00000	49	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,291.00000	1,350	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		11.00000	9	28.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,746.00000	2,811	28.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		3.00000	2	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,238.00000	4,304	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		1.00000	1	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,736.00000	5,803	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,315.00000	6,248	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,815.00000	4,748	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,315.00000	3,248	30.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	30.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,820.00000	1,754	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		59.00000	52	23.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,244.00000	1,303	23.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		12.00000	10	28.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,697.00000	2,762	28.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		3.00000	2	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,188.00000	4,254	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		1.00000	1	35.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,686.00000	5,753	35.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		810.00000	753	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		45.00000	54	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		726.00000	670	18.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Put			61.00000	72	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			989.00000	927	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			24.00000	29	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			898.00000	838	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			33.00000	40	18.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			768.00000	711	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			53.00000	63	18.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			726.00000	670	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			61.00000	72	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			854.00000	795	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			39.00000	47	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			607.00000	555	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			92.00000	107	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			291.00000	258	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			276.00000	310	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			943.00000	883	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			28.00000	34	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,515.00000	3,448	29.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	29.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,515.00000	2,449	29.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	1	29.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			5.00000	4	30.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,490.00000	3,556	30.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			1.00000	1	35.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,486.00000	5,553	35.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	40.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,485.00000	7,552	40.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,415.00000	4,348	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,415.00000	3,348	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,415.00000	2,350	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	2	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,425.00000	1,359	21.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			10.00000	11	21.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			39.00000	34	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,624.00000	1,685	25.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			5.00000	4	30.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,590.00000	3,656	30.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			1.00000	1	35.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,586.00000	5,653	35.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	40.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,585.00000	7,652	40.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,365.00000	4,298	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,365.00000	3,298	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,365.00000	2,300	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	2	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,375.00000	1,310	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		10.00000	12	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		37.00000	32	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,672.00000	1,734	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		4.00000	4	30.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,639.00000	3,705	30.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		1.00000	1	35.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,636.00000	5,703	35.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	40.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,635.00000	7,702	40.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,315.00000	4,248	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,315.00000	2,250	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	2	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,326.00000	1,261	20.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		11.00000	13	20.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		35.00000	31	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,720.00000	1,782	25.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		4.00000	4	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,689.00000	3,755	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	40.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,685.00000	7,752	40.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,265.00000	4,198	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,266.00000	2,200	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		1.00000	2	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,278.00000	1,212	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		13.00000	14	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		33.00000	29	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,768.00000	1,831	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		4.00000	3	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,739.00000	3,805	30.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	40.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,735.00000	7,802	40.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,215.00000	4,148	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,215.00000	3,148	31.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	31.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,216.00000	2,151	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	2	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,229.00000	1,164	19.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.65	Put			14.00000	16	19.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			32.00000	28	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,817.00000	1,880	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			4.00000	3	31.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,789.00000	3,855	31.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			1.00000	1	35.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,786.00000	5,852	35.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	40.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,785.00000	7,852	40.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,465.00000	4,398	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,465.00000	3,398	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,465.00000	2,400	28.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	1	28.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,474.00000	1,408	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			9.00000	10	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			41.00000	35	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,576.00000	1,637	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			5.00000	4	30.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,540.00000	3,606	30.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			1.00000	1	35.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,536.00000	5,603	35.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	40.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,535.00000	7,602	40.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,165.00000	4,098	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,165.00000	3,098	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	31.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,166.00000	2,101	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			1.00000	3	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,180.00000	1,115	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			15.00000	17	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			31.00000	27	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,866.00000	1,928	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			4.00000	3	31.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,839.00000	3,905	31.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			1.00000	1	35.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,836.00000	5,902	35.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	40.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,835.00000	7,902	40.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,115.00000	4,048	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,115.00000	3,049	32.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	32.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,117.00000	2,051	26.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		2.00000	3	26.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,131.00000	1,067	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		16.00000	19	18.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		29.00000	26	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,914.00000	1,977	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		3.00000	3	31.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,888.00000	3,955	31.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		1.00000	1	36.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,886.00000	5,952	36.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	41.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,885.00000	7,952	41.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,965.00000	3,898	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,965.00000	2,899	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,969.00000	1,902	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	4	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		25.00000	22	26.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,060.00000	2,123	26.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		3.00000	3	31.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,038.00000	4,104	31.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		1.00000	1	36.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,036.00000	6,102	36.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	41.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,035.00000	8,102	41.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,065.00000	3,998	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,065.00000	2,999	32.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	32.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,067.00000	2,002	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		2.00000	3	26.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,083.00000	1,019	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		18.00000	21	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		28.00000	25	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,963.00000	2,026	26.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		3.00000	3	31.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,938.00000	4,005	31.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		1.00000	1	36.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,936.00000	6,002	36.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	41.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,935.00000	8,002	41.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		0.00000	3,948	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	26.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		0.00000	1,952	25.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.85	Put		0.00000	4	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		0.00000	973	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		0.00000	25	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		0.00000	23	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		0.00000	2,075	26.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	3	31.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		0.00000	4,054	31.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	41.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		0.00000	8,052	41.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.85620	6.92430		18.05	0.00	0	4.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		395.00000	362	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		371.00000	406	18.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		418.00000	382	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		344.00000	375	18.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		376.00000	344	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		402.00000	438	18.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		467.00000	428	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		293.00000	322	17.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		521.00000	478	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		246.00000	272	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		549.00000	505	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		225.00000	249	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		579.00000	533	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		205.00000	227	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		610.00000	563	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		185.00000	207	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		641.00000	593	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		167.00000	187	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		493.00000	452	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		269.00000	296	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		549.00000	505	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		225.00000	249	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		674.00000	625	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		150.00000	169	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		493.00000	452	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		269.00000	296	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		744.00000	692	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		120.00000	136	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		442.00000	404	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		318.00000	348	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		357.00000	327	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		433.00000	471	18.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		323.00000	295	19.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		499.00000	539	19.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		818.00000	763	16.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.20	Put		94.00000	107	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		856.00000	800	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		82.00000	94	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		780.00000	727	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		106.00000	121	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		709.00000	658	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		134.00000	152	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		936.00000	878	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		62.00000	72	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		978.00000	919	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		54.00000	62	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		896.00000	839	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		72.00000	83	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		818.00000	763	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		94.00000	107	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		744.00000	692	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		120.00000	136	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		442.00000	404	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		318.00000	348	17.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,524.00000	4,456	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,525.00000	3,457	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	1	31.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,528.00000	2,461	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		4.00000	5	25.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,543.00000	1,477	19.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		19.00000	21	19.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		104.00000	95	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,580.00000	1,639	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		14.00000	13	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,490.00000	3,557	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		4.00000	4	30.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,480.00000	5,547	30.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		2.00000	1	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,477.00000	7,545	33.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,424.00000	4,356	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,425.00000	3,357	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	1	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,429.00000	2,362	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		5.00000	5	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,446.00000	1,380	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		22.00000	24	18.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		97.00000	89	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,673.00000	1,732	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.50	Call			13.00000	11	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,589.00000	3,655	26.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			4.00000	3	30.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,579.00000	5,647	30.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			2.00000	1	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,577.00000	7,645	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,374.00000	4,306	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,375.00000	3,307	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			1.00000	1	30.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,380.00000	2,312	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			5.00000	6	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,398.00000	1,332	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			24.00000	25	18.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			94.00000	86	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,719.00000	1,779	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			12.00000	11	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,638.00000	3,705	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			4.00000	3	30.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,629.00000	5,697	30.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			2.00000	1	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,627.00000	7,695	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,324.00000	4,256	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,325.00000	3,257	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			1.00000	1	30.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,330.00000	2,263	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			6.00000	6	24.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,350.00000	1,283	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			25.00000	27	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			90.00000	83	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,766.00000	1,827	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			12.00000	10	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,687.00000	3,754	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			4.00000	3	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,679.00000	5,747	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			2.00000	1	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,677.00000	7,745	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,350.00000	1,283	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			25.00000	27	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,224.00000	4,156	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,225.00000	3,157	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			1.00000	1	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,231.00000	2,164	23.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	7	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,254.00000	1,188	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		29.00000	31	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		85.00000	77	25.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,860.00000	1,921	25.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		10.00000	9	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,786.00000	3,853	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		3.00000	3	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,779.00000	5,847	30.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	1	34.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,777.00000	7,845	34.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,274.00000	4,206	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,275.00000	3,207	29.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	1	29.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,281.00000	2,213	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		6.00000	7	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,301.00000	1,235	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		27.00000	29	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		87.00000	80	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,813.00000	1,874	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		11.00000	10	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,737.00000	3,803	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		4.00000	3	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,729.00000	5,797	30.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	33.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,727.00000	7,795	33.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,474.00000	4,406	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,475.00000	3,407	30.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	1	30.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,479.00000	2,411	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	5	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,495.00000	1,428	19.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		20.00000	22	19.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		100.00000	92	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,626.00000	1,685	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		14.00000	12	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,539.00000	3,606	26.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		4.00000	3	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,530.00000	5,597	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		2.00000	1	33.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,527.00000	7,595	33.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,174.00000	4,106	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	33.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,176.00000	3,108	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		1.00000	1	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,182.00000	2,114	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		7.00000	8	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,206.00000	1,140	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		31.00000	34	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		82.00000	75	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,908.00000	1,969	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		10.00000	9	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,836.00000	3,902	26.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		3.00000	3	30.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,829.00000	5,897	30.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	1	34.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,827.00000	7,895	34.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,074.00000	4,006	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,076.00000	3,008	29.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	2	29.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,083.00000	2,016	22.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	22.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,111.00000	1,045	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		36.00000	39	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		77.00000	71	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,003.00000	2,064	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		9.00000	8	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,935.00000	4,002	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		3.00000	3	31.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,929.00000	5,997	31.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	1	34.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,927.00000	7,995	34.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,974.00000	3,906	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,976.00000	2,908	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	2	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,984.00000	1,917	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		10.00000	11	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,020.00000	960	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		46.00000	54	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		71.00000	63	25.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,097.00000	2,157	25.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		8.00000	7	26.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,034.00000	4,101	26.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		3.00000	3	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,029.00000	6,097	31.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		1.00000	1	34.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,027.00000	8,095	34.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			0.00000	3,956	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			0.00000	2,958	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	2	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			0.00000	1,966	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			0.00000	10	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			0.00000	1,002	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			0.00000	46	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			0.00000	67	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			0.00000	2,111	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			0.00000	7	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			0.00000	4,051	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			0.00000	3	31.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			0.00000	6,047	31.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	1	34.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			0.00000	8,045	34.27	0.00	0	0.00

Total for Derivatives:								61,812,507.70	6,639	1,167,683.00
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Grand Total:								61,812,507.70	6,639	1,167,683.00
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